

AFML-TR-79-4112



POOLED ESTIMATIONS OF THE PARAMETERS ON WEIBULL DISTRIBUTIONS

WON J. PARK

MECHANICS AND SURFACE INTERACTIONS BRANCH NONMETALLIC MATERIALS DIVISION

August 1979



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TECHNICAL REPORT AFML-TR-79-4112
Final Report for Period 15 January 1979 — 30 June 1979

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

	READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 2. GOVT ACCESSION NO	. 3. RECIPIENT'S CATALOG NUMBER
AFMITR-79-4112	(9)
TITLE (and Subtitle)	5. TYPE OF REPORT & PERIOD COVE
POOLED ESTIMATIONS OF THE PARAMETERS ON	Inhouse Final rept
WEIBULL DISTRIBUTIONS.	15 Jan 30 Jun 79
	6. PERFORMING ORG. REPORT NUMBE
7. AUTHOR(s)	8. CONTRACT OR GRANT NUMBER(s)
Won J. Park	Inhouse
9. PERFORMING ORGANIZATION NAME AND ADDRESS	10. PROGRAM ELEMENT, PROJECT, TA
Air Force Materials Laboratory	
Air Force Wright Aeronautical Laboratories, AFSC	61102F 26 2303
Wright-Patterson AFB, Ohio 45433	2303/D4
11. CONTROLLING OFFICE NAME AND ADDRESS	12. REPORT DATE
Air Force Materials Laboratory (AFML/MBM)	August 1979
Air Force Wright Aeronautical Laboratories, AFSO	13. NUMBER OF PAGES
Wright-Patterson AFB, Ohio 45433	40
14. MONITORING AGENCY NAME & ADDRESS(if different from Controlling Office)	15. SECURITY CLASS. (of this report)
Same	Unclassified
	15a. DECLASSIFICATION/DOWNGRADIN
16. DISTRIBUTION STATEMENT (of this Report)	
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different tr	om Report)
18. SUPPLEMENTARY NOTES	
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)
Weibull Distribution Testing Hyp	
Pooled Estimations Maximum Likelihood Estimation Confidence Intervals	
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FOREWORD

This report was prepared in the Mechanics and Surface Interactions Branch (AFML/MBM), Nonmetallic Materials Division, Air Force Materials Laboratory, Air Force Wright Aeronautical Laboratories, Wright-Patterson Air Force Base, Ohio under Project No. 2303, Task No. 2303/D4. The time period covered by the effort was January 15, 1979 to June 30, 1979.

Dr. Won J. Park was the Project Engineer--a visiting scientist from Wright State University, Dayton, Ohio--under the University

Resident Research Program of Air Force Office of Scientific Research.

The author wishes to thank Dr. Stephen W. Tsai, AFML/MBM, for his encouragement and helpful discussions, and Mark Lemoine, Computer Center, Wright State University, for assisting the computer programming.

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1. INTRODUCTION

It is a common practice in metallurgical fatigue testing that m (>1) levels of stress are assumed to be employed with n specimens tested at each of m levels of stress. The underlying distribution of stress cycles to failure at each level (ith level) is assumed to be a two-parameter Weibull distribution,

$$F_{i}(x) = 1 - \exp \left\{-(x/b_{i})^{c}i\right\}, \quad x > 0,$$
 (1)

where c_i and b_i are the shape and scale parameters respectively.

From the fatigue data x_{i1} , x_{i2} ,..., x_{in} (under i^{th} level of stress), the unknown parameters c_i and b_i are usually estimated by the maximum likelihood method. The maximum likelihood estimators \hat{c}_i and \hat{b}_i are found to be solutions of the following equations;

$$\frac{\int_{j=1}^{n} x_{ij}^{\hat{c}_{i}} \ln x_{ij}}{\int_{j=1}^{n} x_{ij}^{\hat{c}_{i}}} - \frac{1}{\hat{c}_{i}} - \frac{\int_{j=1}^{n} \ln x_{ij}}{\int_{n}^{n} \ln x_{ij}} = 0$$
 (2)

and

$$\hat{b}_{i} = \{ 1/n \sum_{j=1}^{n} x_{ij} \hat{c}_{i} \}^{1/\hat{c}_{i}}.$$
 (3)

Cohen [1] has suggested a method of numerical computation of \hat{c}_i and Thoman, Bain and Antle [5] have given statistical inferences on c_i and b_i .

However there is a conjecture and strong experimental evidences that the shape parameters are independent of applied level of stress (see Hahn and Kim [2] and Lipson, Sheth and Desney [3]). This implies then that $c_1 = c_2 = \ldots = c_m = c$ and it is needed to estimate the common shape parameter c on the basis of the pooled data \mathbf{x}_{ij} , $i=1,2,\ldots,m$ and $j=1,2,\ldots,n$. Statistical tests for the equality of the shape parameters \mathbf{c}_i were given in Thoman and Bain [4] and Schafer and Sheffied [6].

Wolff and Lemon [7] have recently considered various pooled estimation methods of c to analyze composite materials data, and for the case of m = 2, pooling techniques were involed in the study of two-sample tests by Schafer and Sheffied [6] and Thoman and Bain [4].

The problems of estimations and testing hypotheses regarding to the common shape parameter c and scale parameters b_i in the Weibull distributions are considered in this **report**. The following results are obtained:

- Three methods of pooled estimations of c (Averaging M.L. estimation, M.L.E. by normalization and Joint M.L. estimation) are given.
 These methods were introduced by Wolff and Lemon [7] but included here for completeness.
- 2. Exact confidence intervals and testing hypotheses for c, depending on the methods of pooled estimations of c, are presented.
- Comparison of the bias factors of the three pooled estimators of c is given.
- 4. Exact confidence intervals and testing hypotheses for b_i (scale parameter at each level of stress), depending on the method of pooled estimators of c, are presented.

2. POOLED ESTIMATIONS OF c

Let x_{i1} , x_{i2} , ..., x_{in} be a random sample of size n taken from a Weibull distribution with the shape parameter c and scale parameter b_i , for i = 1, 2, ..., m. Three methods of pooled estimation of c are presented in this section.

(A) Averaging M.L.E. \bar{c} : Let \hat{c}_i be the M.L.E. of c_i based on the observations x_{i1} , x_{i2} , ..., x_{in} . Since the averaging procedure is a common technique in estimations, the averaging M.L. estimator \bar{c} of c is defined by

$$\bar{c} = 1/m \sum_{i=1}^{m} \hat{c}_{i} \qquad . \tag{4}$$

(B) M.L.E. by normalization c: Since the shape parameter c is free from scale changes (normalization), pooled estimation of c can be obtained by normalizing the data,i.e. by letting $y_{ij} = x_{ij}/b_{ij}$, for i = 1, 2, ..., m and j = 1, 2, ..., n. The M.L.E. by normalization c is a solution of the following M.L. equation for the normalized data:

$$\frac{\sum_{i=1}^{m} \sum_{j=1}^{n} y_{ij}^{2} \ell_{n} y_{ij}}{\sum_{i=1}^{m} \sum_{j=1}^{n} y_{ij}^{2}} - \frac{1}{\hat{c}} - \frac{\sum_{i=1}^{m} \sum_{j=1}^{n} \ell_{n} y_{ij}}{\sum_{m} n} = 0.$$
 (5)

When normalizing the data, the scale parameters b_i are usually not known, and hence they may be replaced by the M.L.E. \hat{b}_i based on the observations x_{i1} , x_{i2} ,..., x_{in} .

(C) Joint M.L. estimator \hat{c} : The M.L. equation for pooled data x_{ij} , i = 1,2,...,m and j = 1,2,...,n, is

$$\sum_{i=1}^{m} \left[\frac{\sum_{j=1}^{n} x_{ij}^{\hat{c}} \ell_{n} x_{ij}}{\sum_{j=1}^{n} x_{ij}^{\hat{c}}} \right] - \frac{m}{\hat{c}} - \frac{\sum_{i=1}^{m} \sum_{j=1}^{n} \ell_{n} x_{ij}}{n} = 0,$$
 (6)

and a solution \hat{c} of (6) is called the joint M.L. estimator of c.

For notational convenience, let c^* be representing any one of pooled estimators of c given in (A), (B) and (C). We also denote the corresponding M.L.E. of b_i by

$$b_{i}^{*} = \left[1/n \sum_{j=1}^{n} x_{ij}^{c} \right]^{1/c}, \qquad (7)$$

for i = 1, 2, ..., m.

3. CONFIDENCE INTERVALS FOR c

In what follows, \bar{c}_{11} , \hat{c}_{11} and \hat{c}_{11} are used to denote the pooled estimation of c, given in (A), (B) and (C), when in fact the sample is from a Weibull distribution with b=1 and c=1, i.e. a standard exponential distribution. Let c_{11}^* be representing any one of \bar{c}_{11} , \hat{c}_{11} and \hat{c}_{11} .

The key result for the estimation of c is the following theorem, which can be proved by using the same method given in the proof of Theorem A of Thoman, Bain and Antle [5]. Hence the proof of the following theorem is omitted.

THEOREM 1. c^*/c is distributed independently of b_1 , b_2 , ..., b_m and c and has the same distribution as c_{11}^* .

The distributions of c_{11} , c_{11} and c_{11} were obtained by the Monte Carlo method. These distributions were based on the simulations of 10,000 random samples of size $n \times m$ which was performed at the Air Force Aeronautical Systems Division (Wright-Patterson Air Force Base) on the CDC 6600. Percentage points of the distributions of c_{11} , c_{11} and c_{11} are given in Tables 1, 2, and 3 respectively for m = 2,3,4,5,7 and n = 5,6,7,8,9,10,12,14,16,18,20,25,30,50. These results can be used to construct confidence intervals for c when b_1 , b_2 , ..., b_m are unknown. $100(1-\gamma)$ percent confidence intervals will be of the form $(c^*/\ell_1, c^*/\ell_2)$ where ℓ_1 and ℓ_2 are from Tables 1, 2, and 3 such that P_1 ℓ_1 ℓ_2 ℓ_1 ℓ_2 ℓ_2 ℓ_3 ℓ_4 ℓ_4 ℓ_4 ℓ_4 ℓ_4 ℓ_4 ℓ_4 ℓ_5 ℓ_4 ℓ_4

The generated distributions of c_{11}^* provides the factors $B^*(n)$ such that $E[B^*(n) \ c^*] = c$. We note that $B^*(n)$ represents $\overline{B}(n)$, $\overline{B}(n)$ or $\overline{B}(n)$, corresponding to \overline{c} , \overline{c} or \overline{c} . These unbiasing factors are given in Table 4.

The problem of testing hypotheses $H_o: c = c_o$ against $H_1: c = c_1$ with the level of significance γ , can be solved by using Tables 1, 2, and 3. When $c_1 > c_o$, the distribution of c^*/c_o yields the critical region $(c_o \ell_{1-\gamma}, \infty)$. The power of the test is

$$P_r \{ c^* > c_0 l_{1-\gamma} \mid H_1 \} = P_r \{ c_{11}^* > l_{1-\gamma} c_0 / c_1 \}$$
,

which is independent of b_1 , b_2 ,..., b_m and depends only on c_0/c_1 , γ and n. A similar approach can be taken for the case that $c_1 < c_0$. The powers of the test as a function of c_1/c_0 were obtained and given in Figure 1 (m = 2, n = 5) and Figure 2 (m = 4, n = 14). It is noted that \hat{c} gives most powerful test.

4. CONFIDENCE INTERVALS FOR b

Let b represent any one of b_1 , b_2 ,..., b_m , where b_i is the scale parameter of Weibull distribution under ith level of stress. This b can be estimated by b^* , representing any one of \overline{b} , \overline{b} or \overline{b} , given in (7).

Recall that c^* (c, c) or c) appeared in (7) is an estimator of c from the pooled data. As before b_{11}^* will denote the M.L.E. of b, as given in (7), when in fact the sampling is from a Weibull distribution with b = 1 and c = 1.

THEOREM 2. $c^* \ln(b^*/b)$ is independent of b and c and has the same distribution as $c_{11}^* \ln(b_{11}^*)$.

The proof of Theorem 2 is omitted since it is simply done by using the same approach as in the proof of Theorem B of Thoman, Bain and Antle [5].

The distributions of $c_{11}^{-} \ln(b_{11}^{-})$, $c_{11}^{-} \ln(b_{11}^{-})$ and $c_{11}^{-} \ln(b_{11}^{-})$ were obtained by Monte Carlo methods, based on the results of 10,000 random samples of size n x m . The percentage points of these distributions are given in Tables 5, 6, and 7.

100 (1- γ) percent confidence interval for b can now be constructed and will be of the form

$$(b^* e^{-l_2/c^*}, b^* e^{-l_1/c^*})$$
,

where ℓ_1 and ℓ_2 are obtained from Tables 5, 6 or 7 such that

$$P_r \{ \ell_1 < c_{11}^* \ell_n(b_{11}^*) < \ell_2 \} = 1 - \gamma.$$

5. EXAMPLES

We consider the following fatigue life data, given in Kim and Park [8], of composite material T300/5208 graphite epoxy laminate with $[0/90/\pm45]_{\rm g}$ orientation.

(1) Under stress level 345MPa, fatigue life in cycle:

293,000	443,870	661,090	923,840	1,340,070
364,200	491,800	671,540	943,300	1,367,890
367,580	539,980	704,870	996,170	1,488,150
369,890	614,960	764,680	1,013,630	1,809,060
412,200	631,230	778,380	1,104,570	3,690,560
429,960	646,370	793,340	1,333,390	

(2) Under stress level 414MPa, fatigue life in cycle:

7,180	17,950	28,440	37,330	52,350
10,190	21,270	28,760	37,560	66,410
10,300	22,080	31,110	38,400	77,130
12,740	22,400	33,690	39,480	78,720
15,760	22,550	34,970	43,680	101,300
17,230	24,570	35,470	47,640	

Denote b_1 , c_1 and b_2 , c_2 the scale and shape parameters of Weibull fatigue life distributions under stress levels 345MPa and 414MPa respectively. The maximum likelihood estimates of the above parameters are :

$$\hat{b}_1 = 1,009,350$$
 $\hat{c}_1 = 1.58$
 $\hat{b}_2 = 39,560$
 $\hat{c}_2 = 1.71$

In testing hypotheses H_o : $c_1 = c_2$ against H_2 : $c_1 \neq c_2$, we must accept the H_o since the critical region is $c_2/c_1 > 1.48$ (Y = 0.1) according to Thoman and Bain [4].

The pooled estimates of c are : \bar{c} = 1.645, \bar{c} = 1.636,and \hat{c} = 1.638. (One-sided) 95 percent confidence intervals for c are : (1.315, ∞), (1.349, ∞), and (1.333, ∞) from Tables 1, 2, and 3 respectively.

The M.L.E. of b_i (according to (7)) are :

and (one-sided) 95 percent confidence intervals for b_1 and b_2 , using Table 6 of the joint M.L.E., are : (846,248, ∞) for b_1 and (32,359, ∞) for b_2 .

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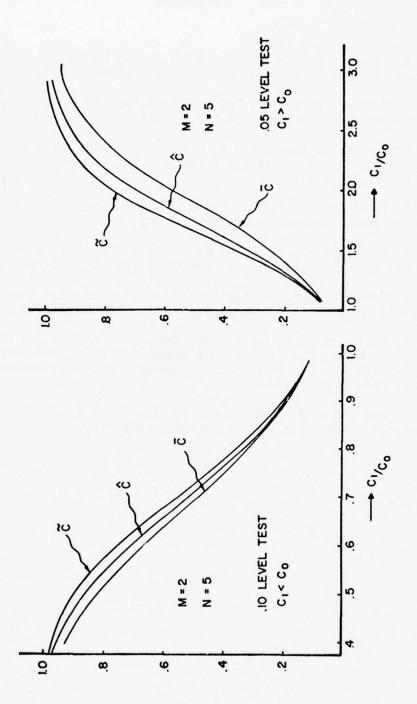


Figure 1. Power as a Function of c_1/c_0 (m = 2 and n = 5)

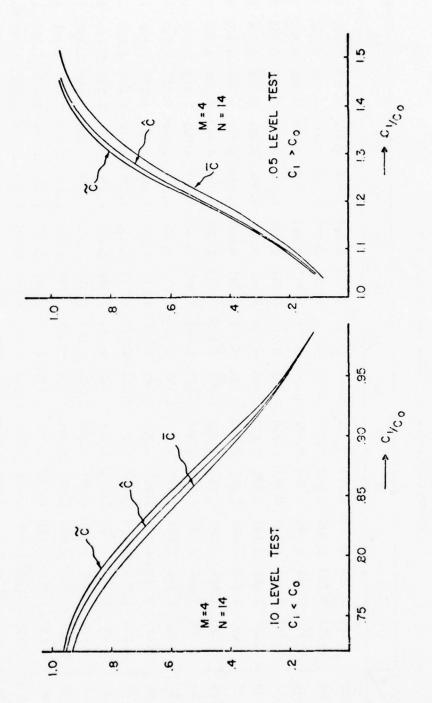


Figure 2. Power as a Function of $c_1/c_0\ (m=4\ {\rm and}\ n=14)$

TABLE 1. Averaging M.L.E. (m = 2) Percentage point, λ_γ , such that $\Pr_r\{\bar{c}/c<\lambda_\gamma\}=\gamma$

/>-	2	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	0.745	0.758	0.768	0.774	0.779	0.780	0.794	0.803	0.809	0.820	0.822	0.838	0.847	0.861
.05	0.828	0.833	0.829	0.840	0.835	0.839	0.847	0.851	0.857	0.860	0.867	0.874	0.882	0.890
.10	0.910	0.901	0.898	0.898	0.891	0.892	0.895	0.897	0.899	0.901	0.904	0.908	0.914	0.916
.15	0.969	0.955	0.942	0.943	0.934	0.932	0.927	0.931	0.929	0.930	0.931	0.932	0.935	0.935
.20	1.022	1.001	0.985	0.979	0.970	0.964	0.960	0.957	0.956	0.954	0.954	0.951	0.954	0.951
.25	1.070	1.043	1.026	1.015	1.002	0.994	0.987	0.985	0.980	0.976	0.972	0.969	0.970	0.964
.30	1.120	1.084	1.061	1.048	1.030	1.023	1.013	1.008	1.000	966.0	0.992	0.986	0.985	926.0
. 40	1.214	1.166	1.131	1.111	1.089	1.077	1.063	1.050	1.042	1.033	1.025	1.016	1.013	0.999
.50	1.314	1.246	1.204	1.177	1.147	1.131	1.108	1.092	1.081	1.069	1.060	1.047	1.040	1.022
09.	1.423	1,338	1.285	1.246	1.211	1.191	1.159	1.139	1.121	1.108	1.097	1.079	1.068	1.046
.70	1.568	1.451	1,381	1.330	1.290	1.259	1.217	1.190	1.168	1.150	1.138	1.114	1.099	1.071
.75	1.664	1.519	1.441	1.379	1.334	1.300	1.254	1,220	1.195	1.174	1.161	1.135	1.118	1.082
.80	1.767	1.601	1.512	1.434	1.388	1.348	1.293	1.255	1.225	1.204	1.189	1.159	1.138	1.103
.85	1.912	1.705	1.601	1.507	1.453	1.404	1.345	1.299	1.265	1.240	1.221	1.187	1.161	1.122
.90	2.130	1.852	1.721	1.603	1.544	1.486	1.410	1.358	1.315	1.288	1.264	1.222	1.194	1.147
.95	2.458	2.125	1.928	1.779	1.707	1.624	1.515	1.453	1.394	1.365	1.335	1.279	1.244	1.186
.98	3.021	2.480	2.235	2.005	1.912	1.793	1.646	1.568	1.489	1.453	1.415	1.351	1.312	1.233

TABLE 1. Averaging M.L.E. (m = 3) Percentage point, λ_γ , such that $\Pr_{\Gamma}\{\vec{c}/c < \lambda_\gamma\} = \gamma$

20	0.886	0.911	0.934	0.952	0.965	0.976	0.987	1.006	1.025	1.045	1.067	1.078	1.091	1.107	1.128	1.159	1.196	
30	0.880	0.910	0.936	0.955	0.970	0.984	0.997	1.021	1.043	1.067	1.093	1.107	1.123	1.142	1.168	1.206	1.255	
25	0.875	0.904	0.933	0.954	0.971	0.987	1.001	1.026	1.051	1.078	1.107	1.124	1.142	1.164	1.192	1.236	1.293	
20	0.862	0.899	0.934	0.957	0.975	0.991	1.007	1.037	1.066	1.095	1.128	1.148	1.171	1.195	1.228	1.285	1.355	
18	0.857	868.0	0.931	0.955	0.977	0.995	1.011	1.043	1.073	1.108	1.142	1.163	1.187	1.217	1.254	1.306	1.382	
16	0.854	0.895	0.932	0.958	0.981	1.000	1.018	1.053	1.084	1.117	1.157	1.179	1.205	1.236	1.275	1.335	1.413	
14	0.845	0.894	0.932	0.961	986.0	1.006	1.026	1.062	1.098	1.135	1.178	1.201	1.230	1.266	1.315	1.387	1.475	
12	0.847	0.892	0.936	996.0	0.992	1.015	1.037	1.075	1.117	1.157	1.206	1.233	1.265	1.305	1.357	1.442	1.551	
10	0.841	0.890	0.940	926.0	1.004	1.030	1.053	1.099	1.148	1.194	1.249	1.281	1.318	1.366	1.428	1.525	1.660	
o o	0.841	0.891	0.942	0.979	1.011	1.040	1.066	1.114	1.166	1.217	1.280	1.315	1.358	1.410	1.480	1.596	1.751	
æ	0.839	0.891	0.948	0.988	1.022	1.053	1.080	1.139	1.193	1.249	1.316	1.354	1.398	1.460	1.538	1.669	1.853	
7	0.827	0.889	0.953	0.997	1.034	1.068	1.099	1.158	1.220	1.289	1.368	1.419	1.475	1.548	1.642	1.804	2.007	
9	0.832	0.899	996.0	1.014	1.057	1.094	1.128	1.197	1.267	1.348	1.445	1.501	1.565	1.651	1.771	1.974	2.266	
5	0.826	0.905	0.979	1.043	1.089	1.131	1.174	1.259	1.346	1.450	1.569	1.642	1.739	1.845	1.998	2.270	2.721	
ر ح	.02	.05	.10	.15	.20	.25	.30	.40	.50	09.	.70	.75	.80	.85	06.	.95	86.	

TABLE 1. Averaging M.L.E. (m = 4) Percentage point, λ_γ , such that $\Pr_{\bf r}\{\vec c/c<\lambda_\gamma\}$ =

g />	2	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	0.886	0.878	0.868	0.872	0.875	0.873	0.877	0.881	0.882	0.886	0.890	868.0	0.901	0.899
• 05	0.955	0.942	0.933	0.927	0.928	0.924	0.918	0.918	0.918	0.917	0.921	0.926	0.928	0.924
.10	1.028	1.002	0.989	0.979	0.973	896.0	0.959	0.953	0.953	0.948	0.949	0.950	0.950	0.945
.15	1.083	1.051	1.031	1.016	1.007	1.000	0.988	0.980	926.0	0.971	0.970	696.0	0.967	0.959
.20	1.129	1.090	1.066	1.047	1.034	1.025	1.011	1.002	0.995	066.0	0.988	0.984	0.980	0.972
.25	1.170	1.126	1.096	1.077	1.059	1.047	1.032	1.020	1.012	1.005	1.003	0.997	0.993	0.982
.30	1.206	1.161	1.124	1.102	1.082	1.068	1.050	1.037	1.029	1.021	1.016	1.010	1.004	0.991
.40	1.285	1.224	1.178	1.150	1.125	1.108	1.087	1.070	1.060	1.049	1.044	1.031	1.024	1.009
.50	1.367	1.288	1.235	1.200	1.168	1.148	1.122	1.102	1.089	1.077	1.068	1.054	1.044	1.026
09.	1.456	1.356	1.294	1.251	1.213	1.191	1.157	1.137	1.118	1.105	1.093	1.077	1.065	1.043
.70	1.558	1.435	1.363	1.308	1.270	1.240	1.198	1.175	1.151	1.138	1.121	1.101	1.088	1.062
.75	1.619	1.485	1.405	1.342	1.297	1.269	1.221	1.195	1.171	1.156	1.139	1.115	1.100	1.072
.80	1.695	1.544	1.453	1.382	1.337	1.302	1.247	1.218	1.194	1.176	1.158	1.131	1.114	1.084
.85	1.795	1.610	1.517	1.436	1.381	1.341	1,281	1.246	1.218	1.199	1.181	1.151	1.131	1.097
06.	1.932	1.714	1.601	1.498	1.444	1.394	1.327	1.284	1.252	1.228	1.212	1.175	1.154	1.115
.95	2.185	1.887	1.729	1.615	1.544	1.472	1.395	1.344	1.308	1.278	1.257	1.216	1.186	1.143
86.	2.505	2.126	1.913	1.753	1.655	1.592	1.486	1.417	1.375	1.338	1.309	1.260	1.226	1.177

TABLE 1. Averaging M.L.E. (m = 5) Percentage point, ℓ_{γ} , such that $P_{r}\{\vec{c}/c<\ell_{\gamma}\}$ =

r /	5	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	0.931	0.915	0.904	0.903	0.902	0.902	0.898	0.897	0.903	0.903	606.0	0.910	0.915	0.910
.05	966.0	0.980	0.964	0.956	0.948	0.944	0.938	0.935	0.936	0.936	0.938	0.937	0.939	0.933
.10	1.064	1.039	1.013	1.007	0.993	0.983	926.0	0.970	0.965	0.964	0.963	0.963	0.961	0.952
.15	1.113	1.081	1.052	1.038	1.024	1.014	1.003	0.995	0.987	0.985	0.982	0.979	0.977	0.966
.20	1.157	1.116	1.083	1.066	1.051	1.038	1.023	1.014	1.006	1.001	0.998	0.992	0.988	0.978
.25	1.197	1.146	1.112	1.090	1.073	1.057	1.043	1.031	1.022	1.016	1.011	1.003	0.999	0.987
.30	1.234	1.177	1.140	1.114	1.095	1.078	1.060	1.047	1.037	1.029	1.024	1.015	1.010	0.995
.40	1.309	1.237	1.192	1.158	1.135	1.115	1.092	1.076	1.064	1.053	1.047	1.034	1.028	1.011
.50	1.382	1.294	1.240	1.201	1.174	1.153	1.124	1.104	1.089	1.080	1.069	1.055	1.045	1.026
09.	1.464	1.359	1.293	1.247	1.215	1.191	1.156	1.133	1.116	1.106	1.092	1.075	1.064	1.041
.70	1.554	1.433	1.352	1.301	1.263	1.235	1.195	1.164	1.147	1.133	1.118	1.098	1.085	1.058
.75	1.613	1.475	1.390	1.334	1.289	1.260	1.216	1.184	1.165	1.148	1.134	1.100	1.096	1.067
.80	1.682	1.529	1.432	1.370	1.322	1.291	1.240	1.207	1.184	1.165	1.151	1.123	1.109	1.079
.85	1.766	1.593	1.487	1.412	1.363	1.326	1.268	1.233	1.208	1.188	1.172	1.140	1.124	1.091
06.	1.878	1.678	1.559	1.477	1.414	1.371	1.308	1.268	1.236	1.214	1.197	1.163	1.144	1.108
.95	2.090	1.829	1.676	1.569	1.502	1.450	1.373	1.321	1.290	1.258	1.237	1.196	1.174	1.131
86.	2.366	2.048	1.812	1.687	1.608	1.544	1.459	1.385	1.344	1.310	1.287	1.239	1.207	1.163
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TABLE 1. Averaging M.L.E. (m = 7) Percentage Point, λ_γ , such that $\Pr_{\Gamma}\{\vec{c}/c < \lambda_\gamma\} = \gamma$

r F	25	9	7	8	6	10	12	14	16	18	20	25	30	20
.02	0.988	0.964	0.951	0.946	0.939	0.935	0.933	0.931	0.928	0.930	0.929	0.931	0.935	0.927
.05	1.056	1.019	1.003	066.0	0.979	976.0	0.965	0.964	0.960	0.956	0.954	0.955	0.955	0.945
.10	1.116	1.071	1.050	1.033	1.018	1.012	0.997	0.992	0.986	0.981	0.979	926.0	0.974	0.963
.15	1.160	1.112	1.082	1.064	1.049	1.038	1.020	1.012	1.005	1.000	0.995	0.990	0.987	0.975
.20	1.196	1.148	1.111	1.089	1.071	1.058	1.040	1.029	1.021	1.014	1.011	1.003	0.997	0.984
.25	1.233	1.174	1.136	1.111	1.092	1.076	1.057	1.044	1.034	1.026	1.022	1.013	1.007	0.993
.30	1.267	1.201	1.158	1.131	1.110	1.094	1.072	1.057	1.046	1.037	1.033	1.022	1.016	1.001
.40	1.331	1.252	1.202	1.170	1.144	1.126	1.100	1.082	1.070	1.060	1.052	1.040	1.032	1.014
.50	1.392	1.303	1.246	1.209	1.179	1.157	1.128	1.106	1.091	1.081	1.072	1.057	1.047	1.027
09.	1.459	1.354	1.293	1.248	1.215	1.192	1.156	1.133	1.115	1.103	1.093	1.074	1.062	1.039
.70	1.541	1.417	1.345	1.293	1.257	1.226	1.186	1.160	1.141	1.127	1.115	1.092	1.079	1.054
.75	1.592	1.458	1.376	1.321	1.280	1.248	1.205	1.175	1.155	1.139	1.128	1.103	1.088	1.062
.80	1.645	1.502	1.413	1.351	1.307	1.273	1.225	1.193	1.172	1.155	1.141	1.114	1.098	1.071
.85	1.716	1.551	1.457	1.385	1.339	1.302	1.250	1.216	1.192	1.172	1.157	1.130	1.111	1.081
06.	1.816	1.625	1.515	1.435	1.382	1.340	1.283	1.244	1.217	1.196	1.177	1.147	1.127	1.095
.95	1.989	1.748	1.612	1.515	1.455	1.404	1.335	1.290	1.256	1.232	1.209	1.175	1.153	1.115
.98	2.210	2.210 1.910	1.732	1.627	1.549	1.475	1.396	1.347	1.302	1.275	1.249	1.209	1.181	1.135
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TABLE 2. M.L.E. by normalization (m = 2) Percentage point, ℓ_{γ} , such that $P_{K}\{\tilde{c}/c<\ell_{\gamma}\}=\gamma$

تا ح	r.	9	7	ω	6	10	12	14	16	18	20	25	30	50
.02	0.679	0.697	0.716	0.726	0.735	0.746	0.764	0.775	0.783	0.798	0.801	0.819	0.831	0.851
• 05	0.740	0.757	0.765	0.776	0.784	0.793	0.807	0.820	0.826	0.833	0.842	0.855	0.864	0.881
.10	0.802	0.812	0.822	0.832	0.832	0.837	0.851	0.862	998.0	0.872	0.877	0.888	0.897	0.907
.15	0.851	0.856	0.862	0.870	0.868	0.872	0.882	0.890	968.0	0.898	0.903	0.910	0.918	0.925
.20	0.892	0.892	0.894	0.901	0.901	0.901	806.0	0.913	0.919	0.921	0.924	0.929	0.934	0.940
.25	0.928	0.926	0.922	0.929	0.929	0.927	0.933	0.936	0.940	0.940	0.942	0.945	0.949	0.954
.30	0.964	0.959	0.954	0.957	0.954	0.951	0.955	0.958	0.959	0.959	0.958	0.960	0.963	996.0
.40	1.029	1.019	1.012	1.008	1.002	1.001	0.997	0.998	0.995	0.993	0.991	0.989	066.0	0.988
.50	1.102	1.083	1.070	1.061	1.052	1.047	1.040	1.036	1.031	1.026	1.023	1.017	1.015	1.011
09.	1.184	1.153	1.136	1.118	1.106	1.096	1.083	1.077	1.070	1.062	1.056	1.048	1.042	1.034
.70	1.280	1.236	1.209	1.185	1.166	1.155	1.135	1.123	1.112	1.102	1.094	1.082	1.071	1.058
.75	1.333	1.287	1.253	1.223	1.204	1.191	1.166	1.150	1.136	1.122	1.116	1.100	1.089	1.073
.80	1.397	1.346	1.305	1.271	1.250	1.229	1.200	1.180	1.163	1.149	1.141	1.123	1.107	1.089
.85	1.489	1.418	1.376	1.331	1.305	1.277	1.242	1.219	1.196	1.181	1.172	1.148	1.131	1.108
06.	1.609	1.523	1.461	1.406	1.377	1.343	1.298	1.269	1.241	1.222	1.209	1.182	1.162	1.132
.95	1.817	1.692	1.604	1.528	1.493	1.450	1.390	1.353	1.312	1.291	1.273	1.236	1.208	1.171
86.	2.098	1.901	1.798	1.706	1.647	1.593	1.494	1.456	1.399	1.369	1.349	1.308	1.271	1.216

TABLE 2. M.L.E. by normalization (m = 3) Percentage point, ℓ_{γ} , such that $P_{\chi}\{\tilde{c}/c<\ell_{\gamma}\}=\gamma$

Z /	ī.	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	0.717	0.717 0.735	0.749	0.764	0.774	0.783	0.798	0.805	0.816	0.825	0.831	0.847	0.858	0.872
.05	0.770	0.770 0.784	0.798	0.807	0.816	0.824	0.833	0.845	0.852	0.860	0.864	0.876	0.886	868.0
.10	0.823	0.832	0.844	0.851	0.859	0.865	0.872	0.880	0.885	0.890	0.897	0.903	0.911	0.921
.15	0.864	0.868	0.880	0.882	0.888	0.894	868.0	0.904	606.0	0.911	0.918	0.922	0.928	0.937
.20	0.898	0.901	0.908	806.0	0.912	0.919	0.921	0.925	0.929	0.929	0.934	0.938	0.942	0.950
.25	0.928	0.929	0.932	0.933	0.935	0.939	0.940	0.942	0.946	0.945	0.949	0.952	0.955	0.961
.30	0.957	0.954	0.955	0.955	0.957	0.958	0.959	0.959	0.961	0.962	0.963	0.964	0.967	0.972
.40	1.012	1.002	1.001	766.0	866.0	966.0	0.993	0.992	0.990	066.0	0.66.0	0.989	0.990	0.990
.50	1.066	1.052	1.045	1.040	1.038	1.032	1.026	1.022	1.020	1.017	1.015	1.012	1.010	1.008
09.	1.124	1.106	1.093	1.083	1.079	1.071	1.062	1.055	1.049	1.046	1.042	1.035	1.032	1.027
.70	1.195	1.166	1.150	1.135	1.126	1.117	1.102	1.091	1.082	1.079	1.071	1.063	1.056	1.048
.75	1.235	1.204	1.183	1.166	1.152	1.141	1.122	1.111	1.101	1.096	1.089	1.078	1.070	1.059
.80	1.281	1.250	1.222	1.200	1.183	1.171	1.149	1.135	1.124	1.116	1.107	1.093	1 084	1.072
.85	1.345	1.305	1.268	1.242	1.220	1.207	1.181	1.165	1.150	1.140	1.131	1.114	1.103	1.088
06.	1.432	1.377	1.328	1.298	1.274	1.254	1.222	1.204	1.185	1.173	1.162	1.139	1.126	1.108
.95	1.576	1.493	1.429	1.390	1.357	1.331	1.291	1.263	1.241	1.223	1.208	1.179	1.163	1.139
.98	1.737	1.647	1.558	1.494	1.465	1.422	1.369	1.343	1.303	1.285	1.271	1.233	1.204	1.174

TABLE 2. M.L.E. by normalization (m = 4) Percentage point, λ_γ , such that $\Pr_{K}\{\tilde{c}/c < k_\gamma\} = \gamma$

.02 0.746 0.775 0.783 0.801 0.816 0.829 0.872 0.861 0.872 0	ر ح	S	9	7	8	6	10	12	14	16	18	20	25	30	50
0.793 0.807 0.826 0.826 0.833 0.842 0.855 0.861 0.867 0.872 0.879 0.885 0.895 0.896 0.906 0.905 0.837 0.851 0.862 0.866 0.872 0.877 0.885 0.895 0.898 0.900 0.905	.02	0.746	0.764	0.775	0.783	0.798	0.801	0.816	0.829	-	0.842		0.865	0.875	0.885
0.837 0.885 0.866 0.872 0.877 0.885 0.899 0.995 0.896 0.896 0.897 0.885 0.999 0.915 0.918 0.907 0.924 0.872 0.882 0.896 0.898 0.903 0.999 0.915 0.924 0.929 0.918 0.930 0.924 0.929 0.938 0.935 0.940 0.942 0.946 0.948 0.935 0.937 0.937 0.935 0.946 0.948 0.959 0.959 0.959 0.959 0.959 0.960 0.960 0.969 0.9	• 05	0.793			0.826	0.833	0.842	0.852	0.861	0.867	0.872	0.879	0.891	0.899	0.908
0.872 0.882 0.896 0.898 0.903 0.915 0.918 0.920 0.934 0.924 0.924 0.929 0.933 0.935 0.937 0.934 0.901 0.908 0.913 0.919 0.921 0.924 0.929 0.933 0.935 0.931 0.935 0.927 0.938 0.936 0.959 0.959 0.961 0.962 0.963 </th <th>.10</th> <th>0.837</th> <th>0.851</th> <th>0.862</th> <th>998.0</th> <th>0.872</th> <th>0.877</th> <th>0.885</th> <th>0.892</th> <th>868.0</th> <th>0.900</th> <th>0.905</th> <th>0.914</th> <th>0.920</th> <th>0.928</th>	.10	0.837	0.851	0.862	998.0	0.872	0.877	0.885	0.892	868.0	0.900	0.905	0.914	0.920	0.928
0.901 0.908 0.913 0.991 0.921 0.924 0.929 0.933 0.935 0.937 0.939 0.933 0.936 0.940 0.942 0.942 0.946 0.948 0.950 0.951 0.953 0.959 0.959 0.959 0.948 0.948 0.950 0.951 0.953 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.960 0.961 0.962 0.963 0.963 0.966 0.961 0.097 0.998 0.998 0.995 0.993 0.991 0.990 0.989 0.989 0.988 0.989 0.999 0.989 0.989 0.989 0.999 0.989 0.989 0.999 0.989 0.989 0.989 0.999	.15	0.872	0.882	0.890	968.0	868.0	0.903	606.0	0.915	0.918	0.920	0.924	0.931	0.935	0.942
0.957 0.938 0.936 0.940 0.942 0.946 0.948 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.959 0.961 0.962 0.963 0.963 0.963 0.966 1.001 0.997 0.998 0.995 0.993 0.991 0.999 0.989 0.9	.20	0.901	0.908		0.919	0.921	0.924	0.929	0.933	0.935	0.937	0.939	0.945	0.949	0.954
0.951 0.955 0.958 0.959 0.958 0.959 0.959 0.961 0.962 0.963 0.969 0.969 0.968 0.968 0.966 1.001 0.997 0.998 0.995 0.993 0.991 0.999 0.989 0.989 0.988 0.989 1.047 1.036 1.031 1.026 1.023 1.020 1.017 1.016 1.016 1.011 1.011 1.011 1.011 1.016 1.031 1.031 1.155 1.135 1.112 1.102 1.094 1.082 1.075 1.070 1.055 1.058 1.058 1.151 1.166 1.136 1.122 1.116 1.101 1.095 1.086 1.098 1.091 1.229 1.240 1.161 1.114 1.114 1.103 1.091 1.111 1.343 1.298 1.289 1.289 1.281 1.122 1.180 1.180 1.181 1.114 1.114 1.114	.25	0.927	0.933	0.936	0.940	0.940	0.942	0.946	0.948	0.950	0.951	0.953	0.957	0.960	0.964
1.001 0.997 0.998 0.991 0.990 0.999 0.989 0.989 0.989 0.989 0.989 0.989 0.988 0.989 1.047 1.046 1.026 1.023 1.020 1.017 1.016 1.015 1.011 1.096 1.083 1.077 1.070 1.062 1.056 1.049 1.045 1.041 1.037 1.034 1.155 1.123 1.112 1.102 1.084 1.082 1.045 1.045 1.045 1.037 1.034 1.191 1.166 1.136 1.122 1.116 1.101 1.095 1.086 1.098 1.091 1.229 1.280 1.163 1.141 1.124 1.114 1.103 1.091 1.091 1.277 1.242 1.281 1.181 1.122 1.180 1.185 1.185 1.185 1.118 1.111 1.450 1.390 1.353 1.240 1.273 1.274 1.275 1.23	.30	0.951	0.955	0.958	0.959	0.959	0.958	0.961	0.962	0.963	0.963	996.0	0.969	0.970	0.973
1.047 1.040 1.036 1.026 1.023 1.020 1.015 1.011 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 1.012 <td< th=""><th>.40</th><th>1.001</th><th>0.997</th><th>866.0</th><th>966.0</th><th>0.993</th><th>0.991</th><th>0.66.0</th><th>0.989</th><th>0.989</th><th>0.988</th><th>0.989</th><th>0.989</th><th>0.989</th><th>0.991</th></td<>	.40	1.001	0.997	866.0	966.0	0.993	0.991	0.66.0	0.989	0.989	0.988	0.989	0.989	0.989	0.991
1.096 1.083 1.077 1.062 1.056 1.049 1.045 1.041 1.037 1.034 1.155 1.135 1.112 1.102 1.094 1.082 1.075 1.065 1.058 1.191 1.166 1.150 1.136 1.122 1.116 1.101 1.095 1.086 1.073 1.073 1.229 1.200 1.180 1.163 1.181 1.114 1.113 1.111 1.277 1.242 1.296 1.241 1.222 1.289 1.185 1.169 1.115 1.111 1.343 1.298 1.269 1.241 1.222 1.289 1.185 1.169 1.187 1.137 1.450 1.390 1.353 1.312 1.291 1.273 1.216 1.280 1.187 1.177 1.593 1.494 1.456 1.369 1.369 1.303 1.274 1.252 1.239 1.226	.50	1.047	1.040	1.036	1.031	1.026	1.023	1.020	1.017	1.016	1.012	1.011	1.009	1.008	1.006
1.155 1.135 1.123 1.112 1.102 1.094 1.082 1.075 1.065 1.058 1.058 1.058 1.058 1.058 1.058 1.058 1.058 1.058 1.058 1.058 1.073 1.229 1.200 1.180 1.163 1.141 1.124 1.114 1.103 1.098 1.091 1.277 1.242 1.219 1.181 1.172 1.150 1.138 1.111 1.111 1.343 1.298 1.269 1.241 1.222 1.209 1.185 1.165 1.118 1.111 1.450 1.390 1.353 1.312 1.291 1.273 1.240 1.216 1.187 1.177 1.593 1.494 1.456 1.369 1.369 1.369 1.303 1.274 1.252 1.239 1.226	09.	1.096	1.083	1.077	1.070	1.062	1.056	1.049	1.045	1.041	1.037	1.034	1.030	1.026	1.023
1.191 1.166 1.150 1.136 1.122 1.116 1.101 1.095 1.086 1.081 1.073 1.229 1.200 1.180 1.163 1.141 1.124 1.114 1.103 1.098 1.091 1.277 1.242 1.219 1.196 1.181 1.172 1.150 1.138 1.125 1.118 1.111 1.343 1.298 1.269 1.241 1.222 1.209 1.185 1.165 1.145 1.137 1.450 1.390 1.353 1.369 1.369 1.369 1.369 1.369 1.369 1.369 1.303 1.274 1.252 1.239 1.226	.70	1.155	1.135	1.123	1.112	1.102	1.094	1.082	1.075	1.070	1.065	1.058	1.052	1.047	1.041
1.229 1.200 1.180 1.163 1.149 1.141 1.124 1.113 1.098 1.091 1.277 1.242 1.219 1.186 1.181 1.172 1.185 1.125 1.118 1.111 1.343 1.298 1.269 1.241 1.222 1.209 1.185 1.169 1.155 1.145 1.137 1.450 1.390 1.353 1.312 1.291 1.273 1.240 1.216 1.200 1.187 1.177 1.593 1.494 1.456 1.369 1.369 1.369 1.369 1.369 1.369 1.369 1.369 1.369 1.303 1.274 1.252 1.239 1.226	.75	1.191	1.166	1.150	1.136	1.122	1.116	1.101	1.095	1.086	1.081	1.073	1.065	1.058	1.050
1.277 1.242 1.219 1.196 1.181 1.172 1.150 1.138 1.125 1.118 1.111 1.343 1.298 1.269 1.241 1.222 1.209 1.185 1.169 1.155 1.145 1.137 1.450 1.390 1.353 1.312 1.291 1.273 1.240 1.216 1.200 1.187 1.177 1.593 1.494 1.456 1.369	. 80	1.229	1.200	1.180	1.163	1.149	1.141	1.124	1.114	1.103	1.098	1.091	1.079	1.072	1.062
1.343 1.269 1.241 1.222 1.209 1.185 1.169 1.155 1.145 1.137 1.450 1.390 1.353 1.312 1.291 1.273 1.240 1.216 1.200 1.187 1.177 1.593 1.494 1.456 1.369 1.369 1.369 1.369 1.369 1.369 1.252 1.239 1.226	.85	1.277	1.242	1.219	1.196	1.181	1.172	1.150	1.138	1.125	1.118	1.111	1.097	1.087	1.074
1.450 1.390 1.353 1.312 1.291 1.273 1.240 1.216 1.200 1.187 1.177 1.593 1.494 1.456 1.369 1.369 1.369 1.369 1.369 1.252 1.239 1.226	06.	1.343	1.298	1.269	1.241	1.222	1.209	1.185	1.169	1.155	1.145	1.137	1.120	1.108	1.092
1.593 1.494 1.456 1.399 1.369 1.349 1.303 1.274 1.252 1.239 1.226	.95	1.450	1.390	1.353	1.312	1.291	1.273	1.240	1.216	1.200	1.187	1.177	1.155	1.139	1.120
	86.	1.593	1.494	1.456	1.399	1.369	1.349	1.303	1.274	1.252	1.239	1.226	1.194	1.174	1.150

TABLE 2. M.L.E. by normalization (m = 5) Percentage point, ℓ_γ , such that $P_{\chi}\{\tilde{c}/c<\ell_\gamma\}=\gamma$

c /	2	9	7	80	6	10	12	14	16	18	20	25	30	20
.02	0.766	0.783	0.791	0.801	0.813	0.819	0.831	0.839	0.852	0.858	0.865	0.877	0.887	0.894
.05	0.810	0.824	0.831	0.842	0.848	0.855	0.864	0.871	0.879	0.886	0.891	0.902	0.910	0.916
0	0.854	0.865	0.869	0.877	0.882	0.888	0.897	0.900	0.905	0.911	0.914	0.924	0.928	0.934
10	0.885	0.894	0.899	0.903	906.0	0.910	0.918	0.920	0.924	0.928	0.931	0.938	0.943	0.947
.20	0.911	0.919	0.922	0.924	0.926	0.929	0.934	0.937	0.939	0.942	0.945	0.950	0.954	0.959
.25	0.935	0.940	0.942	0.942	0.945	0.945	0.949	0.951	0.953	0.955	0.957	096.0	0.964	0.967
. 30	0.955	0.958	0.960	0.958	0.961	096.0	0.963	0.964	996.0	0.967	0.969	0.970	0.971	0.976
.40	966.0	966.0	0.994	0.991	0.992	0.989	066.0	0.989	0.989	0.990	0.989	0.990	0.989	0.990
.50	1.038	1.032	1.027	1.023	1.022	1.017	1.015	1.013	1.011	1.010	1.009	1.007	1.007	1.004
09.	1.082	1.071	1.065	1.056	1.054	1.048	1.042	1.038	1.034	1.032	1.030	1.025	1.023	1.019
.70	1.131	1.117	1.104	1.094	1.087	1.082	1.071	1.065	1.058	1.056	1.052	1.045	1.042	1,035
.75	1.161	1.141	1.128	1.116	1.106	1.100	1.089	1.081	1.073	1.070	1.065	1.056	1.052	1.044
.80	1.194	1.171	1.154	1.141	1.128	1.123	1.107	1.099	1.091	1.084	1.079	1.070	1.063	1.055
.85	1.234	1.207	1.188	1.172	1.158	1.148	1.131	1.120	1.111	1.103	1.097	1.084	1.078	1.067
06.	1.286	1.254	1.228	1.209	1.193	1.182	1.162	1.147	1.137	1.126	1.120	1.104	1.095	1.083
.95	1.379	1.331	1.295	1.273	1.250	1.236	1.208	1.189	1.177	1.163	1.155	1.134	1.122	1.105
98	1.488	1.422	1.381	1.349	1.319	308	1.271	1.241	1.226	1 204	1,194	1.172	1.154	1.134

TABLE 2. M.L.E. by normalization (m = 7) Percentage point, ℓ_γ , such that $\Pr_K\{\tilde{c}/c<\ell_\gamma\}=\gamma$

تا >	2	9	7	ω	6	10	12	14	16	18	20	25	30	50
.02	0.791	0.805	0.818	0.829	0.833	0.839	0.855	0.864	0.871	0.878	0.883	0.893	0.902	0.907
.05	0.831	0.845	0.853	0.861	0.866	0.871	0.882	0.889	0.895	0.898	906.0	0.914	0.921	0.925
.10	0.869	0.880	0.887	0.892	968.0	0.900	806.0	0.915	0.919	0.922	0.926	0.933	0.938	0.943
.15	0.899	0.904	0.910	0.915	0.918	0.920	0.926	0.932	0.935	0.937	0.941	0.947	0.950	0.954
.20	0.922	0.925	0.928	0.933	0.934	0.937	0.941	0.946	0.948	0.950	0.952	0.957	0.960	0.963
.25	0.942	0.942	0.944	0.948	0.950	0.951	0.954	0.958	0.959	0.961	0.963	996.0	696.0	0.971
.30	096.0	0.959	096.0	0.962	0.963	0.964	996.0	0.969	0.970	0.971	0.973	0.975	0.976	0.978
.40	0.994	0.992	066.0	0.989	0.989	0.989	0.988	0.990	0.66.0	066.0	0.990	0.990	0.991	0.992
.50	1.027	1.022	1.018	1.017	1.015	1.013	1.010	1.010	1.009	1.008	1.007	1.006	1.005	1.003
09.	1.065	1.055	1.048	1.045	1.043	1.038	1.032	1.030	1.027	1.026	1.024	1.021	1.019	1.016
.70	1.104	1.091	1.083	1.075	1.071	1.065	1.059	1.053	1.049	1.046	1.044	1.038	1.033	1.029
.75	1.128	1.111	1.100	1.095	1.088	1.081	1.072	1.065	1.061	1.057	1.055	1.047	1.042	1.036
.80	1.154	1.135	1.122	1.114	1.107	1.099	1.088	1.080	1.075	1.069	1.066	1.058	1.052	1.046
. 85	1.188	1.165	1.151	1.138	1.129	1.120	1.106	1.098	1.090	1.085	1.081	1.070	1.063	1.056
06.	1.228	1.204	1.186	1.169	1.158	1.147	1.130	1.121	1.109	1.105	1.099	1.087	1.079	1.069
.95	1.295	1.263	1.239	1.216	1.205	1.189	1.168	1.157	1.142	1.137	1.126	1.111	1.101	1.087
86.	1.381	1.343	1.310	1.274	1.259	1.241	1.214	1.201	1.181	1.174	1.158	1.138	1.127	1.109

TABLE 3. Joint M.L. Estimation (m = 2) Percentage point, λ_γ , such that $P_{\rm r}\{\hat{c}/c<\lambda_\gamma\}=\gamma$

.02 0.774 0.722 0.735 0.746 0.752 0.746 0.753 0.762 0.777 0.789 0.792 0.840 0.847 0.825 0.843 0.843 0.843 0.843 0.845 0.845 0.864 0.878 0.752 0.778 0.778 0.778 0.784 0.864 0.894 0.994 0.994 0.994 0.994 0.994 0.994 0.994 0.995 0.997 0.958 0.957 0.958 0.954 0.996 0.994 0.980 0.996 0.997 0.984 0.980 0.996 0.997 0.984 0.980 0.997 0.958 0.954 0.996 0.997 0.984 0.980 0.996 0.997 0.984 0.996 0.997 0.980 0.997 0	تا / ح	2	9	7	æ	6	10	12	14	16	18	20	25	30	50
0.778 0.795 0.804 0.807 0.814 0.826 0.835 0.849 0.847 0.852 0.862 0.871 0.876 0.886 0.895 0.897 0.897 0.887 0.886 0.886 0.897 0.897 0.871 0.878 0.886 0.897 0.897 0.994 0.994 0.994 0.994 0.994 0.994 0.998 0.994 0.994 0.997 0.986 0.987 0.987 0.937 <th< th=""><th>.02</th><th>0.704</th><th>0.722</th><th>0.739</th><th>0.746</th><th>0.753</th><th>0.762</th><th>777.0</th><th>0.789</th><th>0.792</th><th>0.807</th><th>0.811</th><th>0.825</th><th>0.838</th><th>0.857</th></th<>	.02	0.704	0.722	0.739	0.746	0.753	0.762	777.0	0.789	0.792	0.807	0.811	0.825	0.838	0.857
0.849 0.854 0.854 0.863 0.868 0.862 0.871 0.878 0.888 0.862 0.871 0.878 0.889 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.899 0.901 0.899 0.904 0.996 0.993 0.937 0.932 0.937 0.935 0.937 0.935 0.937 0.936 0.997 0.936 0.996 0.999 0.996 0.994 0.980 0.980 0.936 0.937 <th< th=""><th>.05</th><th>0.778</th><th></th><th>0.795</th><th>0.804</th><th>0.807</th><th>0.814</th><th>0.826</th><th>0.835</th><th>0.840</th><th>0.847</th><th>0.852</th><th>0.865</th><th>0.873</th><th>0.885</th></th<>	.05	0.778		0.795	0.804	0.807	0.814	0.826	0.835	0.840	0.847	0.852	0.865	0.873	0.885
0.901 0.908 0.909 <th< th=""><th>.10</th><th>0.849</th><th>0.854</th><th>0.854</th><th>0.863</th><th>0.858</th><th>0.862</th><th>0.871</th><th>0.878</th><th>0.883</th><th>0.886</th><th>0.890</th><th>0.897</th><th>906.0</th><th>0.910</th></th<>	.10	0.849	0.854	0.854	0.863	0.858	0.862	0.871	0.878	0.883	0.886	0.890	0.897	906.0	0.910
0.948 0.939 0.937 0.938 0.932 0.933 0.935 <th< th=""><th>.15</th><th>0.901</th><th></th><th>0.899</th><th>0.901</th><th>0.899</th><th>668.0</th><th>0.904</th><th>0.908</th><th>0.912</th><th>0.911</th><th>916.0</th><th>0.920</th><th>0.926</th><th>0.929</th></th<>	.15	0.901		0.899	0.901	0.899	668.0	0.904	0.908	0.912	0.911	916.0	0.920	0.926	0.929
0.992 0.978 0.978 0.966 0.963 0.969 0.957 0.957 0.958 0.957 0.957 0.958 0.957 0.958 0.957 0.958 0.957 0.958 0.957 0.958 0.957 0.958 0.957 0.957 0.957 0.975 0.975 0.971 0.971 1.115 1.085 1.086 1.037 1.025 1.021 1.011 1.007 1.002 1.040 1.009 1.009 1.000 1.0	.20	0.948	0.939	0.937	0.938	0.932	0.930	0.932	0.933	0.935	0.936	0.937	0.939	0.943	0.945
1.032 1.015 1.004 0.996 0.994 0.984 0.980 0.989 0.998 0.997 0.997 0.978 0.978 0.976 0.973 0.971 1.115 1.085 1.066 1.054 1.042 1.037 1.025 1.011 1.005 1.007 1.005 1.007 1.007 1.007 1.007 1.007 1.008 1.008 1.008 1.008 1.008 1.007 1.007 1.009 1.008 1.0	.25	0.992	0.978	0.970	996.0	0.963	0.959	0.957	0.957	0.958	0.956	0.954	0.955	0.958	0.959
1.115 1.085 1.066 1.054 1.042 1.025 1.021 1.015 1.011 1.007 1.005 1.015 1.011 1.007 1.005 1.054 1.007 1.003 1.003 1.008 1.198 1.155 1.110 1.096 1.086 1.070 1.052 1.054 1.039 1.030 1.030 1.291 1.282 1.271 1.173 1.158 1.136 1.103 1.097 1.063 1.472 1.382 1.288 1.221 1.202 1.173 1.180 1.162 1.116 1.097 1.472 1.382 1.291 1.262 1.292 1.291 1.162 1.116 1.113 1.116 1.557 1.448 1.310 1.282 1.241 1.212 1.189 1.151 1.164 1.164 1.164 1.802 1.656 1.487 1.442 1.408 1.347 1.396 1.341 1.312 1.298 1.252 2.40	.30	1.032		1.004	966.0	0.991	0.984	0.980	0.980	0.978	976.0	0.973	0.971	0.973	0.971
1.198 1.155 1.132 1.110 1.096 1.086 1.070 1.062 1.054 1.039 1.039 1.030 1.291 1.235 1.202 1.174 1.155 1.140 1.117 1.113 1.092 1.081 1.074 1.063 1.401 1.327 1.288 1.221 1.202 1.173 1.180 1.162 1.146 1.135 1.116 1.116 1.116 1.116 1.116 1.116 1.118 1.162 1.146 1.136 1.116 1.118 1.116 </th <th>.40</th> <th>1.115</th> <th>1.085</th> <th>1.066</th> <th>1.054</th> <th>1.042</th> <th>1.037</th> <th>1.025</th> <th>1.021</th> <th>1.015</th> <th>1.011</th> <th>1.007</th> <th>1.002</th> <th>1.000</th> <th>0.993</th>	.40	1.115	1.085	1.066	1.054	1.042	1.037	1.025	1.021	1.015	1.011	1.007	1.002	1.000	0.993
1.291 1.235 1.202 1.174 1.155 1.140 1.117 1.103 1.092 1.081 1.074 1.063 1.401 1.327 1.288 1.221 1.202 1.173 1.158 1.136 1.113 1.113 1.097 1 1.472 1.382 1.291 1.262 1.239 1.203 1.180 1.162 1.146 1.135 1.116 1 1.661 1.536 1.448 1.368 1.382 1.282 1.224 1.204 1.164 1 1.802 1.656 1.569 1.487 1.442 1.408 1.347 1.305 1.272 1.249 1.232 1.201 1 2.060 1.844 1.741 1.659 1.581 1.581 1.559 1.501 1 1.382 1.324 1	.50	1.198		1.132	1.110	1.096	1.086	1.070	1.062	1.054	1.044	1.039	1.030	1.026	1.016
1.401 1.327 1.288 1.221 1.202 1.173 1.158 1.136 1.113 1.1097 1 1.472 1.382 1.282 1.262 1.239 1.203 1.180 1.162 1.146 1.135 1.116 1 1.557 1.448 1.393 1.342 1.310 1.282 1.241 1.212 1.189 1.173 1.161 1.138 1 1.661 1.536 1.466 1.404 1.368 1.347 1.305 1.272 1.249 1.164 1 1.802 1.656 1.569 1.487 1.442 1.441 1.396 1.341 1.322 1.298 1.252 1 2.060 1.844 1.741 1.653 1.581 1.559 1.569 1.491 1.382 1.324 1	09.	1.291	1.235	1.202	1.174	1.155	1.140	1.117	1.103	1.092	1.081	1.074	1.063	1.054	1.039
1.472 1.382 1.236 1.262 1.239 1.203 1.180 1.162 1.146 1.135 1.116 1.116 1.116 1.116 1.116 1.116 1.116 1.118 1.116 1.138 1 1.661 1.536 1.466 1.404 1.368 1.335 1.252 1.224 1.206 1.191 1.164 1 1.802 1.656 1.569 1.442 1.408 1.347 1.305 1.272 1.249 1.232 1.201 1 2.060 1.844 1.741 1.659 1.746 1.581 1.550 1.441 1.396 1.341 1.322 1.298 1.252 1 2.404 2.133 1.973 1.820 1.746 1.659 1.559 1.502 1.401 1.382 1.324 1	.70	1.401	1.327	1.288	1.248	1.221	1.202	1.173	1.158	1.136	1.123	1.113	1.097	1.084	1.063
1.557 1.448 1.393 1.342 1.310 1.282 1.241 1.212 1.189 1.1161 1.1138 1.138 1.661 1.536 1.466 1.404 1.368 1.288 1.252 1.224 1.206 1.191 1.164 1 1.802 1.656 1.569 1.487 1.442 1.441 1.305 1.272 1.249 1.232 1.201 1 2.060 1.844 1.741 1.652 1.441 1.396 1.341 1.322 1.252 1 2.404 2.133 1.973 1.820 1.746 1.678 1.559 1.502 1.401 1.382 1.324 1	.75	1.472	1.382	1.336	1.291	1.262	1.239	1.203	1.180	1.162	1.146	1.135	1.116	1.101	1.078
1.661 1.536 1.466 1.404 1.368 1.335 1.288 1.252 1.224 1.206 1.191 1.164 1 1.802 1.656 1.487 1.442 1.408 1.347 1.305 1.272 1.249 1.232 1.201 1 2.060 1.844 1.741 1.635 1.581 1.520 1.441 1.396 1.341 1.322 1.298 1.252 1 2.404 2.133 1.973 1.820 1.746 1.678 1.559 1.502 1.401 1.382 1.324 1	.80	1.557	1.448	1.393	1.342	1.310	1.282	1.241	1.212	1.189	1.173	1.161	1.138	1.120	1.095
1.802 1.656 1.569 1.487 1.402 1.347 1.305 1.272 1.249 1.232 1.201 1 2.060 1.844 1.741 1.635 1.581 1.520 1.441 1.396 1.341 1.322 1.252 1 2.404 2.133 1.973 1.820 1.746 1.678 1.559 1.502 1.401 1.382 1.324 1	.85	1.661	1.536	1.466	1.404	1.368	1.335	1.288		1.224	1.206	1.191	1.164	1.145	1.113
2.060 1.844 1.741 1.635 1.581 1.520 1.441 1.396 1.341 1.322 1.298 1.252 1 2.404 2.133 1.973 1.820 1.746 1.678 1.559 1.502 1.430 1.401 1.382 1.324 1	06.	1.802	1.656	1.569	1.487	1.442	1.408	1.347	1.305	1.272	1.249	1.232	1.201	1.175	1.139
2.404 2.133 1.973 1.820 1.746 1.678 1.559 1.502 1.430 1.401 1.382 1.324	.95	2.060	1.844	1.741	1.635	1.581	1.520	1.441	1.396	1.341	1.322	1.298	1.252	1.224	1.177
	86.	2.404	2.133	1.973	1.820	1.746	1.678	1.559	1.502	1.430	1.401	1.382	1.324	1.288	1.222

TABLE 3. Joint M.L. Estimation (m = 3) Percentage point, ℓ_{γ} , such that $_{\Gamma}\{\hat{c}/c<\ell_{\gamma}^{}\}=\gamma$

تا ح	2	9	7	æ	6	10	12	14	16	18	20	25	30	50
.02	0.763	0.763 0.779	0.783	0.795	0.803	0.805	0.820	0.823	0.834	0.840	0.846	0.859	0.868	0.879
.05	0.828	0.837	0.842	0.847	0.849	0.851	0.861	0.868	0.873	0.876	0.880	0.889	0.897	0.904
.10	0.893	0.890	0.890	0.894	968.0	868.0	0.900	0.904	906.0	606.0	0.913	0.916	0.922	0.927
.15	0.941	0.930	0.931	0.928	0.928	0.931	0.930	0.929	0.930	0.930	0.934	0.936	0.940	0.944
.20	0.980	0.968	0.961	0.957	0.956	0.958	0.952	0.950	0.952	0.950	0.952	0.952	0.955	0.957
.25	1.019	1.000	0.994	0.983	0.983	0.980	0.973	0.971	0.970	0.967	0.967	0.967	0.969	896.0
.30	1.053	1.030	1.019	1.010	1.006	1.001	0.993	0.989	986.0	0.985	0.982	0.981	0.980	0.978
.40	1.117	1.089	1.069	1.057	1.049	1.040	1.031	1.024	1.018	1.014	1.010	1.005	1.004	0.997
.50	1.182	1.142	1.121	1.106	1.093	1.082	1.066	1.055	1.049	1.043	1.038	1.030	1.026	1.015
09.	1.255	1.207	1.177	1.157	1.140	1.125	1.104	1.089	1.078	1.073	1.065	1.054	1.048	1.035
.70	1.343	1.283	1.240	1.212	1.192	1.173	1.146	1.129	1.113	1.107	1.097	1.082	1.073	1.056
.75	1.399	1.327	1.278	1.245	1.221	1.201	1.170	1.151	1.135	1.126	1.114	1.097	1.086	1.067
.80	1.458	1.381	1.327	1.286	1.257	1.233	1.200	1.175	1.159	1.146	1.133	1.115	1.101	1.080
.85	1.530	1.442	1.380	1.329	1.299	1.273	1.232	1.208	1.187	1.172	1.158	1.135	1.120	1.096
06.	1.642	1.534	1.457	1.391	1.360	1.329	1.279	1.252	1.223	1.207	1.189	1.161	1.144	1.116
.95	1.811	1.677	1.569	1.497	1.452	1.406	1.351	1.318	1.281	1.260	1.241	1.204	1.181	1.147
86.	2.049	1.852	1.723	1.620	1.574	1.515	1.438	1.397	1.347	1.324	1.309	1.259	1.224	1.183

TABLE 3. Joint M.L. Estimation (m = 4) Percentage point, λ_γ , such that $\Pr_{\bf r}\{\hat{c}/c<\lambda_\gamma\}=\gamma$

S />	70	9	7	80	6	10	12	14	16	18	20	25	30	50
.02	0.797	0.814	0.817	0.818	0.831	0.833	0.844	0.851	0.857	0.863	0.869	0.880	0.887	0.892
.05	0.860	0.866	0.868	0.870	0.874	0.876	0.882	0.885	0.891	0.893	0.897	0.908	0.912	0.916
.10	0.919	0.918	0.917	0.917	0.915	0.917	0.918	0.919	0.922	0.921	0.925	0.930	0.934	0.936
.15	096.0	0.955	0.950	0.947	0.945	0.945	0.944	0.944	0.944	0.941	0.944	0.948	0.949	0.949
.20	966.0	0.985	0.978	976.0	696.0	0.967	996.0	0.961	0.961	0.960	0.961	0.962	0.962	0.962
.25	1.029	1.014	1.004	866.0	0.992	0.987	0.983	0.978	0.977	0.974	0.975	0.975	0.974	0.972
.30	1.062	1.041	1.029	1.020	1.013	1.006	1.000	966.0	0.993	0.989	0.989	986.0	0.985	0.981
.40	1.118	1.091	1.074	1.061	1.050	1.042	1.032	1.026	1.020	1.015	1.013	1.008	1.004	666.0
.50	1.178	1.142	1.120	1.104	1.087	1.077	1.065	1.053	1.047	1.040	1.035	1.029	1.024	1.015
09.	1.242	1.198	1.169	1.146	1.125	1.114	1.095	1.084	1.075	1.068	1.060	1.050	1.043	1.032
.70	1.314	1.259	1.223	1.195	1.171	1.156	1.132	1.119	1.105	1.097	1.086	1.073	1.065	1.050
.75	1.360	1.293	1.255	1.224	1.197	1.182	1.152	1.138	1.122	1.113	1.101	1.086	1.077	1.060
.80	1.410	1.333	1.293	1.252	1.227	1.209	1.176	1.160	1.141	1.130	1.120	1.101	1.090	1.071
.85	1.469	1.387	1.336	1.291	1.265	1.241	1.205	1.185	1.166	1.153	1.140	1.121	1.106	1.084
06.	1.554	1.457	1.393	1.343	1.314	1.288	1.242	1.214	1.196	1.181	1.166	1.144	1.127	1.102
.95	1.704	1.563	1.497	1.430	1.393	1.357	1.304	1.266	1.245	1.226	1.207	1.182	1.160	1.130
86.	1.872	1.704	1.620	1.534	1.480	1.442	1.373	1.331	1.304	1.279	1.264	1.223	1.178	1.160

TABLE 3. Joint M.L. Estimateion (m = 5) Percentage point, λ_{γ} , such that $P_{\bf r}\{\hat{c}/c<\lambda_{\gamma}\}=\gamma$

.02 0.829 .05 0.886 .10 0.943 .15 0.981 .20 1.012 .25 1.042 .30 1.071	0.841												
	0.841												
		0.841	0.845	0.852	0.852	0.861	0.865	0.873	0.878	0.883	0.892	0.900	0.902
	0.889	0.886	0.887	0.891	0.895	0.897	0.899	0.903	606.0	0.912	0.917	0.923	0.923
	0.939	0.933	0.931	0.930	0.928	0.932	0.931	0.930	0.934	0.935	0.941	0.943	0.942
	0.973	0.964	096.0	0.957	0.955	0.954	0.953	0.952	0.953	0.953	0.957	0.957	0.955
	1.001	0.991	0.983	0.981	926.0	0.972	0.971	0.970	896.0	0.968	696.0	0.970	0.967
	1.024	1.015	1,005	1.000	0.995	0.989	986.0	0.984	0.982	0.982	0.980	0.979	926.0
	1.049	1.037	1.025	1.018	1.011	1.005	1.000	866.0	0.994	0.993	0.989	986.0	0.984
	1.097	1.076	1.062	1.054	1.042	1.034	1.027	1.022	1.018	1.014	1.009	1.006	1.000
.50 1.176	1.141	1.116	1.098	1.087	1.075	1.062	1.053	1.045	1.040	1.036	1.028	1.024	1.014
.60 1.232	1.188	1.160	1.137	1.122	1.109	1.091	1.078	1.069	1.063	1.057	1.047	1.041	1.028
.70 1.293	1.242	1.206	1.180	1.160	1.146	1.122	1.107	1.096	1.090	1.081	1.068	1.061	1.045
.75 1.331	1.272	1.233	1,205	1.182	1.166	1.141	1.125	1.113	1.103	1.095	1.079	1.071	1.055
.80 1.374	1.309	1.264	1.234	1.209	1.191	1.163	1.144	1.130	1.119	1.110	1.094	1.084	1.065
.85 1.431	1.354	1.304	1.269	1.242	1.221	1.188	1.168	1.152	1.138	1.129	1.109	1.097	1.078
.90 1.505	1.412	1.353	1.313	1.280	1.258	1.221	1.199	1.177	1.162	1.152	1.128	1.116	1.094
.95 1.620	1.505	1.438	1.385	1.348	1.321	1.275	1.244	1.222	1.201	1.190	1.160	1.144	1.116
.98 1.763	1.625	1.536	1.485	1.430	1.399	1.344	1.299	1.273	1.247	1.230	1.199	1.178	1.145

TABLE 3. Joint M.L. Estimation (m = 7) Percentage point, λ_γ , such that $\Pr_{\bf r}\{\hat{c}/c<\lambda_\gamma\}=\gamma$

تا >	2	9	7	80	6	10	12	14	16	18	20	25	30	20
.02	0.872	0.874	0.874	0.877	0.877	0.878	0.888	0.892	0.895	0.900	0.902	0.909	0.915	0.916
• 05	0.922	0.916	0.917	0.915	0.915	0.914	0.919	0.920	0.923	0.924	0.926	0.932	0.936	0.934
.10	0.972	0.961	0.956	0.951	0.948	0.949	0.946	0.949	0.949	0.948	0.949	0.953	0.954	0.951
.15	1.005	0.991	0.984	976.0	0.972	0.971	0.967	0.967	996.0	0.964	0.964	996.0	0.967	0.963
.20	1.034	1.015	1.004	0.998	0.992	0.989	0.985	0.982	0.979	0.977	0.977	0.978	0.977	0.972
.25	1.061	1.038	1.023	1.015	1.009	1.005	0.998	966.0	0.992	0.989	0.989	0.987	0.985	0.980
.30	1.084	1.060	1.042	1.033	1.025	1.020	1.012	1.008	1.003	1.000	666.0	966.0	0.994	0.988
.40	1.126	1.099	1.077	1.064	1.054	1.047	1.037	1.030	1.024	1.020	1.018	1.012	1.009	1.001
.50	1.169	1.136	1.112	1.096	1.083	1.074	1.060	1.051	1.045	1.039	1.036	1.028	1.023	1.014
09.	1.216	1.176	1.149	1.129	1.114	1.101	1.085	1.073	1.066	1.059	1.054	1.043	1.038	1.026
.70	1.272	1.220	1.188	1.164	1.148	1.132	1.112	1.099	1.088	1.081	1.074	1.061	1.053	1.040
.75	1.302	1.245	1.210	1.185	1.166	1.151	1.127	1.112	1.102	1.092	1.085	1.071	1.062	1.047
.80	1.335	1.275	1.237	1.209	1.189	1.171	1.144	1.128	1.116	1.106	1.098	1.082	1.072	1.056
.85	1.377	1.312	1.271	1.237	1.215	1.194	1.165	1.146	1.132	1.123	1.113	1.096	1.083	1.067
06.	1.431	1.361	1.316	1.276	1.249	1.224	1.192	1.171	1.154	1.143	1.131	1.113	1.099	1.080
.95	1.518	1.437	1.374	1.332	1.302	1.273	1.233	1.211	1.188	1.175	1.159	1.137	1.123	1.101
86.	1.636	1.535	1.461	1.402	1.365	1.330	1.286	1.260	1.229	1.212	1.196	1.170	1.149	1.120

TABLE 4. Unbiasing Factors for c $E[B^*(n)c^*] = c$

B(n) m .694 .749 .787 .816 .838 .856 .881 .898 .911 .922 .930 .944 B(n) m .694 .774 .816 .817 .912 .922 .931 .949 .957 .949 .957 .962 .967 .967 .977 .974 .977 .982 .973 .948 .953 .962 .967 .977 .974 .977 .982 .973 .974 .977 .982 .973 .977 .978 .977 .978 .978 .977 .978 .986 .987 .981 .984 .984 .984 .984 .984 .986 .987 .996 .975 .976 <th>d</th> <th></th> <th>5</th> <th>9</th> <th>7</th> <th>8</th> <th>6</th> <th>10</th> <th>12</th> <th>14</th> <th>16</th> <th>18</th> <th>20</th> <th>25</th> <th>30</th> <th>50</th>	d		5	9	7	8	6	10	12	14	16	18	20	25	30	50
2 .856 .881 .897 .912 .931 .943 .949 .957 .962 .965 .973 3 .906 .922 .934 .948 .953 .962 .967 .977 .977 .977 .977 .977 .977 .973 .977 .977 .981 .983 .986 .988 .989 .990 .992 4 .931 .945 .946 .973 .977 .981 .983 .986 .973 .977 .981 .983 .984 .984 .988 .989 .997 .998 .999 .999 2 .781 .821 .846 .886 .883 .896 .915 .926 .937 .944 .956 .956 .960 3 .810 .843 .896 .916 .931 .941 .948 .955 .960 .967 4 .823 .886 .897 .999 .925 .936	_ B(n)	E	769.	672.	787	.816	.838	.856	.881	868.	.911	.922	. 930	776.	.953	.973
3 .906 .922 .934 .948 .953 .962 .967 .977 .977 .982 4 .931 .943 .948 .957 .962 .965 .972 .975 .979 .981 .983 .986 .973 .977 .981 .983 .984 .984 .988 .988 .989 .997 .984 .988 .989 .996 .975 .975 .976 .989 .996 .975 .926 .989 <th></th> <th>7</th> <th>.856</th> <th>.881</th> <th>768.</th> <th>.912</th> <th>.922</th> <th>.931</th> <th>.943</th> <th>676.</th> <th>.957</th> <th>.962</th> <th>. 965</th> <th>.973</th> <th>776.</th> <th>.984</th>		7	.856	.881	768.	.912	.922	.931	.943	676.	.957	.962	. 965	.973	776.	.984
4 .931 .943 .949 .957 .962 .965 .972 .975 .979 .981 .983 .986 .983 .986 .973 .977 .981 .983 .985 .986 .989 .998 .989 .998 .989 .999 .992 2 .781 .821 .846 .883 .896 .915 .926 .937 .944 .950 .960 3 .810 .843 .886 .887 .999 .925 .936 .945 .951 .965 4 .823 .856 .897 .909 .925 .936 .945 .951 .965 .965 5 .811 .882 .898 .910 .925 .936 .944 .951 .969 .969 7 .840 .869 .990 .910 .925 .934 .944 .951 .961 .969 840 .869 .989 .910		٣	906.	.922	.934	.943	876.	.953	.962	.967	.972	.974	716.	.982	.985	886.
5 .945 .953 .960 .965 .969 .973 .977 .981 .983 .985 .986 .983 .989 .989 .989 .989 2 .781 .821 .846 .883 .896 .915 .926 .937 .944 .950 .960 3 .810 .843 .886 .897 .909 .925 .936 .945 .951 .965 4 .823 .855 .875 .893 .906 .916 .931 .941 .948 .951 .956 .966 .967 5 .831 .886 .898 .910 .920 .934 .944 .951 .957 .960 .967 5 .831 .869 .996 .910 .920 .934 .944 .951 .957 .961 .969 7 .840 .889 .904 .915 .925 .938 .946 .953 .959	² B(n)		.931	.943	676.	.957	.962	. 965	.972	.975	626.	.981	.983	986.	686.	.991
7 .960 .967 .972 .978 .981 .984 .986 .986 .986 .987 .984 .989 .990 .992 2 .781 .821 .846 .886 .887 .999 .925 .936 .945 .951 .960 .965 4 .823 .855 .875 .893 .906 .916 .931 .941 .948 .955 .960 .967 5 .831 .861 .882 .898 .910 .920 .934 .944 .951 .957 .961 .969 7 .840 .869 .889 .910 .925 .938 .946 .953 .959 .963 .970		2	.945	.953	096.	.965	696.	.973	116.	.981	.983	.985	986.	686.	066.	.993
2 .781 .821 .846 .869 .883 .896 .915 .926 .937 .944 .950 .960 3 .810 .843 .868 .886 .897 .909 .925 .936 .945 .951 .956 .965 4 .823 .855 .875 .893 .906 .916 .931 .941 .948 .955 .960 .967 5 .831 .861 .882 .898 .910 .920 .934 .944 .951 .957 .961 .969 7 .840 .869 .889 .904 .915 .925 .938 .946 .953 .959 .963 .970		7	096.	196.	.972	.975	.978	.981	. 984	986.	. 988	686.	066.	.992	.993	.995
3 .810 .843 .868 .886 .897 .909 .925 .936 .945 .951 .956 .965 .965 .965 .965 .965 .965 .967 .967 .967 .967 .967 .967 .969 .967 .969 <t< th=""><th></th><th>2</th><th>.781</th><th>.821</th><th>948.</th><th>. 869</th><th>.883</th><th>968.</th><th>.915</th><th>.926</th><th>.937</th><th>. 944</th><th>.950</th><th>096.</th><th>196.</th><th>676.</th></t<>		2	.781	.821	948.	. 869	.883	968.	.915	.926	.937	. 944	.950	096.	196.	676.
4 .823 .855 .875 .893 .906 .916 .931 .948 .955 .960 .967 .967 .967 .967 .969 .969 .969 .969 .969 .969 .969 .963 .970 <t< th=""><th></th><th>3</th><th>.810</th><th>.843</th><th>.868</th><th>.886</th><th>768.</th><th>606.</th><th>.925</th><th>.936</th><th>.945</th><th>.951</th><th>956.</th><th>.965</th><th>.971</th><th>.981</th></t<>		3	.810	.843	.868	.886	768.	606.	.925	.936	.945	.951	956.	.965	.971	.981
.831 .861 .882 .898 .910 .920 .934 .944 .951 .961 .969 .840 .869 .904 .915 .925 .938 .946 .953 .959 .963 .970	B(n)		.823	.855	. 875	. 893	906.	.916	.931	.941	.948	.955	096.	196.	.973	.983
.840 .869 .889 .904 .915 .925 .938 .946 .953 .959 .963 .970		2	. 831	.861	.882	868.	.910	.920	.934	776.	.951	.957	196.	696.	426.	786.
		7	.840	698.	. 889	706.	.915	.925	.938	976.	.953	.959	.963	.970	.975	.985

Note that $\overline{B}(n)$ is independent of m.

TABLE 5. Averaging M.L.E. (m = 2) Percentage point, λ_{γ} , such that $P_{r}\{\widehat{C} \ln(\widehat{b}/b)<\lambda_{\gamma}\}$ =

		,												
/ >	0	٥	-	α	2	07	17	14	10	87	0.7	67	30	20
(6		i i		1	1			
.02	-1.611	-1.355	-1.122	-1.017	-0.913	-0.858	-0.719	-0.653	-0.615	-0.564	-0.527	-0.456	-0.410	-0.309
.05	-1.165	-0.997	-0.866	-0.785	-0.705	-0.646	-0.562	-0.510	-0.480	-0.431	-0.420	-0.354	-0.325	-0.248
.10	-0.857	-0.735	-0.652	-0.579	-0.531	-0.498	-0.434	-0.390	-0.367	-0.333	-0.320	-0.276	-0.245	-0.190
.15	-0.671	-0.570	-0.516	-0.457	-0.420	-0.398	-0.342	-0.313	-0.289	-0.268	-0.256	-0.219	-0.197	-0.153
.20	-0.531	-0.451	-0.419	-0.365	-0.341	-0.319	-0.277	-0.251	-0.235	-0.216	-0.205	-0.180	-0.159	-0.123
.25	-0.416	-0.353	-0.332	-0.290	-0.268	-0.253	-0.219	-0.200	-0.185	-0.171	-0.165	-0.145	-0.127	-0.099
.30	-0.318	-0.269	-0.258	-0.222	-0.208	-0.195	-0.171	-0.156	-0.142	-0.133	-0.129	-0.112	-0.097	-0.078
.40	-0.159	-0.127	-0.125	-0.103	-0.099	-0.091	-0.078	-0.070	690.0-	990.0-	-0.062	-0.057	-0.043	-0.035
.50	-0.004	900.0	-0.003	0.003	-0.004	600.0	0.001	0.004	0.001	-0.002	0.001	-0.001	0.005	0.003
09.	0.146	0.138	0.119	0.109	0.095	0.098	0.079	0.080	0.073	990.0	0.063	0.056	0.054	0.041
.70	0.318	0.288	0.241	0.224	0.202	0.201	0.162	0.157	0.145	0.134	0.131	0.113	0.108	0.078
.75	0.407	0.364	0.309	0.291	0.258	0.255	0.211	0.200	0.187	0.174	0.167	0.149	0.136	0.100
.80	0.509	0.460	0.392	0.364	0.328	0.319	0.271	0.255	0.236	0.218	0.205	0.185	0.170	0.126
.85	0.639	0.573	0.488	0.451	0.410	0.392	0.339	0.317	0.290	0.267	0.256	0.226	0.208	0.153
06.	0.826	0.713	0.624	0.562	0.511	0.491	0.422	0.396	0.357	0.326	0.313	0.280	0.257	0.189
.95	1.137	0.953	0.843	0.741	0.668	0.633	0.557	0.524	0.466	0.416	0.405	0.360	0.327	0.250
.98	1.563	1.283	1.125	0.972	0.883	0.821	0.719	0.667	0.571	0.534	0.513	0.455	0.408	0.313
-														

TABLE 5. Averaging M.L.E. (m = 3) Percentage point, λ_γ , such that $P_{\chi}\{\overline{c} \delta n\,(\overline{b}/b)\,<\,\delta_\gamma\}\,=\,\gamma$

r /2	2	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	-1.613	-1.613 -1.335 -1.104	-1.104	-1.021	906.0-	-0.869	-0.726	-0.655	-0.599	-0.581	-0.547	-0.463	-0.418	-0.314
.05	-1.183	-0.993	-0.852	-0.780	069.0-	-0.659	-0.559	-0.517	-0.469	-0.435	-0.426	-0.362	-0.326	-0.250
.10	-0.859	-0.737	-0.633	-0.585	-0.527	-0.506	-0.430	-0.398	-0.360	-0.336	-0.328	-0.280	-0.254	-0.191
.15	-0.660	-0.581	-0.498	-0.462	-0.424	-0.398	-0.344	-0.315	-0.287	-0.271	-0.259	-0.223	-0.202	-0.154
.20	-0.514	-0.461	-0.396	-0.368	-0.337	-0.319	-0.275	-0.256	-0.232	-0.218	-0.209	-0.182	-0.161	-0.126
.25	-0.402	-0.356	-0.310	-0.286	-0.266	-0.249	-0.215	-0.201	-0.184	-0.174	-0.166	-0.144	-0.128	-0.101
.30	-0.306	-0.269	-0.234	-0.218	-0.204	-0.194	-0.160	-0.153	-0.139	-0.130	-0.127	-0.113	-0.102	-0.079
.40	-0.131	-0.124	-0.104	860.0-	-0.095	060.0-	-0.072	-0.068	-0.064	-0.056	-0.060	-0.052	-0.049	-0.038
.50	0.027	0.019	0.020	0.011	0.004	0.004	0.013	0.008	0.009	0.010	-0.004	0.003	0.003	-0.002
09.	0.175	0.154	0.138	0.123	0.104	660.0	960.0	0.088	0.082	0.076	0.067	0.057	0.052	0.036
.70	0.342	0.294	0.264	0.236	0.213	0.197	0.182	0.168	0.156	0.142	0.135	0.114	0.104	0.078
.75	0.436	0.374	0.334	0.301	0.275	0.251	0.234	0.212	0.192	0.178	0.171	0.146	0.131	0.102
.80	0.540	0.463	0.414	0.377	0.344	0.313	0.291	0.260	0.238	0.222	0.210	0.181	0.163	0.124
.85	0.661	0.567	0.511	0.463	0.427	0.384	0.355	0.320	0.292	0.270	0.252	0.224	0.202	0.151
06.	0.848	0.708	0.639	0.575	0.533	0.476	0.435	0.394	0.359	0.334	0.314	0.274	0.248	0.185
.95	1.116	0.945	0.834	0.742	0.690	0.622	0.557	0.509	0.461	0.435	0.394	0.354	0.316	0.240
86.	1.519	1.258	1.074	0.965	0.879	0.788	0.702	0.635	0.590	0.549	0.495	0.446	0.403	0.304
							-	-	-	-		-		-

TABLE 5. Averaging M.L.E. (m = 4) Percentage point, λ_γ , such that $P_{\bf r}\{\bar{c}\lambda n(\bar{b}/b)<\lambda_\gamma\}=\gamma$

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.02	-1.605	-1.605 -1.292	-1.098	-1.005	-0.925	-0.847	-0.745	-0.664	-0.615	-0.568	-0.528	-0.453	-0.421	-0.301
• 05	-1.184	-0.986	-0.837	-0.768	-0.712	-0.660	-0.584	-0.511	-0.480	-0.441	-0.416	-0.357	-0.332	-0.242
.10	-0.866	-0.723	-0.626	-0.564	-0.526	-0.503	-0.440	-0.388	-0.366	-0.335	-0.317	-0.275	-0.255	-0.188
.15	-0.682	-0.566	-0.488	-0.441	-0.414	-0.400	-0.346	-0.306	-0.296	-0.270	-0.254	-0.224	-0.204	-0.152
.20	-0.533	-0.450	-0.383	-0.345	-0.326	-0.323	-0.276	-0.240	-0.239	-0.214	-0.204	-0.181	-0.164	-0.122
.25	-0.418	-0.346	-0.296	-0.270	-0.254	-0.261	-0.220	-0.188	-0.185	-0.172	-0.161	-0.142	-0.130	960.0-
. 30	-0.313	-0.258	-0.220	-0.201	-0.193	-0.198	-0.164	-0.144	-0.142	-0.131	-0.124	-0.107	-0.099	-0.074
.40	-0.136	-0.109	-0.089	980.0-	-0.083	-0.093	-0.068	-0.062	-0.064	-0.062	-0.055	-0.047	-0.046	-0.034
.50	0.025	0.029	0.033	0.025	0.026	0.008	0.011	0.012	900.0	-0.000	900.0	0.008	0.003	0.004
09.	0.193	0.160	0.154	0.134	0.123	0.102	0.094	0.089	0.073	0.064	0.069	0.061	0.050	0.041
.70	0.374	0.310	0.278	0.251	0.231	0.205	0.181	0.165	0.146	0.138	0.132	0.116	0.105	0.081
.75	0.467	0.394	0.354	0.316	0.290	0.261	0.228	0.212	0.186	0.177	0.168	0.148	0.134	0.102
.80	0.576	0.483	0.432	0.384	0.351	0.323	0.280	0.262	0.230	0.220	0.210	0.181	0.164	0.126
.85	0.700	0.583	0.519	0.471	0.424	0.399	0.343	0.317	0.284	0.272	0.256	0.220	0.200	0.156
06.	0.866	0.717	0.637	0.585	0.518	0.496	0.427	0.394	0.351	0.332	0.313	0.273	0.246	0.191
.95	1.139	0.937	0.816	0.738	0.674	0.636	0.544	0.499	0.460	0.428	0.397	0.353	0.318	0.239
.98	1.492	1.200	1.040	0.929	0.859	0.793	0.688	0.632	0.566	0.525	0.495	0.445	0.397	0.301

TABLE 5. Averaging M.L.E. (m = 5) Percentage point, λ_{γ} , such that $\Pr_{\Gamma}\{\bar{c}\ell n(\bar{b}/b)<\ell_{\gamma}\}=\gamma$

					,			H		_				
u /≻	15	9	7	80	6	10	12	14	16	18	20	25	30	50
.02	-1.578	-1.282	-1.114	-1.011	-0.912	-0.856	-0.727	-0.662	-0.590	-0.577	-0.526	-0.461	-0.423	-0.317
.05	-1.186	-1.186 -0.979	-0.852	-0.777	-0.719	-0.664	-0.573	-0.515	-0.469	-0.447	-0.419	-0.362	-0.330	-0.250
.10	-0.873	-0.722	-0.640	-0.580	-0.536	-0.497	-0.426	-0.384	-0.360	-0.341	-0.322	-0.275	-0.258	-0.191
.15	-0.680	-0.572	-0.500	-0.454	-0.423	-0.390	-0.339	-0.311	-0.288	-0.274	-0.256	-0.220	-0.206	-0.150
.20	-0.539	-0.453	-0.397	-0.363	-0.337	-0.310	-0.264	-0.250	-0.233	-0.218	-0.202	-0.177	-0.164	-0.121
.25	-0.425	-0.347	-0.311	-0.285	-0.268	-0.242	-0.207	-0.199	-0.185	-0.171	-0.157	-0.141	-0.131	-0.097
.30	-0.312	-0.261	-0.229	-0.211	-0.205	-0.176	-0.160	-0.151	-0.144	-0.133	-0.118	-0.109	-0.102	-0.074
.40	-0.128	-0.104	960.0-	-0.088	-0.093	-0.074	-0.064	-0.068	-0.067	-0.057	-0.051	-0.049	-0.050	-0.034
.50	0.039	0.032	0.031	0.024	0.011	0.023	0.017	0.008	0.008	0.010	0.009	0.008	-0.000	0.004
09.	0.204	0.161	0.150	0.133	0.112	0.116	0.100	0.086	0.078	0.076	0.072	0.061	0.050	0.038
.70	0.376	0.315	0.277	0.246	0.221	0.212	0.190	0.168	0.151	0.144	0.136	0.119	0.106	0.078
.75	0.477	0.386	0.347	0.306	0.280	0.268	0.238	0.214	0.195	0.181	0.171	0.152	0.134	660.0
.80	0.588	0.478	0.423	0.376	0.342	0.333	0.294	0.266	0.242	0.222	0.211	0.187	0.166	0.123
.85	0.718	0.584	0.513	0.457	0.416	0.396	0.357	0.323	0.293	0.270	0.258	0.226	0.200	0.151
06.	0.878	0.718	0.636	0.564	0.515	0.488	0.433	0.394	0.362	0.334	0.312	0.275	0.251	0.185
.95	1.147	0.923	0.834	0.715	0.659	0.615	0.550	0.506	0.454	0.420	0.395	0.349	0.322	0.241
86.	1.482	1.200	1.044	0.910	0.844	0.765	0.681	0.621	0.559	0.522	0.492	0.428	0.391	0.299

TABLE 5. Averaging M.L.E. (m = 7) Percentage point, λ_γ , such that $P_K\{\overline{c}\lambda n(\overline{b}/b)<\lambda_\gamma\}=\gamma$

-1.558 -1.315 -1.123 -0.973 -0.921 -0.829 -0.726 -0.663 -0.612 -1.175 -0.994 -0.849 -0.764 -0.704 -0.637 -0.573 -0.504 -0.478 -0.867 -0.730 -0.635 -0.580 -0.544 -0.480 -0.439 -0.387 -0.355 -0.677 -0.575 -0.498 -0.453 -0.544 -0.480 -0.439 -0.387 -0.355 -0.584 -0.455 -0.227 -0.374 -0.351 -0.307 -0.284 -0.394 -0.342 -0.357 -0.245 -0.227 -0.218 -0.189 -0.176 -0.286 -0.259 -0.222 -0.209 -0.201 -0.173 -0.168 -0.143 -0.132 -0.109 -0.109 -0.094 -0.095 -0.095 -0.005 -0.054 -0.090 -0.095 -0.005 -0															
-1.558 -1.315 -1.123 -0.973 -0.921 -0.829 -0.726 -0.663 -0.612 -1.175 -0.994 -0.849 -0.764 -0.704 -0.637 -0.573 -0.504 -0.478 -0.867 -0.730 -0.635 -0.580 -0.544 -0.480 -0.439 -0.387 -0.355 -0.667 -0.730 -0.635 -0.580 -0.544 -0.480 -0.439 -0.387 -0.355 -0.534 -0.351 -0.371 -0.284 -0.523 -0.445 -0.391 -0.357 -0.341 -0.296 -0.278 -0.245 -0.225 -0.394 -0.342 -0.305 -0.278 -0.225 -0.227 -0.218 -0.189 -0.176 -0.394 -0.395 -0.227 -0.218 -0.189 -0.132 -0.109 -0.109 -0.084 -0.095 -0.027 -0.178 -0.168 -0.143 -0.132 -0.109 -0.089 -0.027 -0.017 -0.069 -0.059 -0.059 -0.059 -0.059 -0.027 -0.019 -0.089 -0.059 -0.027 -0.019 -0.089 -0.059 -0	ر ب	Ŋ	9	7	ω	6	10	12	14	16	18	20	25	30	50
-1.175 -0.994 -0.849 -0.764 -0.704 -0.637 -0.5573 -0.504 -0.478 -0.849 -0.730 -0.635 -0.580 -0.544 -0.480 -0.439 -0.387 -0.355 -0.645 -0.498 -0.453 -0.429 -0.374 -0.351 -0.307 -0.284 -0.523 -0.445 -0.391 -0.357 -0.341 -0.296 -0.278 -0.278 -0.227 -0.218 -0.189 -0.176 -0.394 -0.342 -0.222 -0.209 -0.201 -0.173 -0.168 -0.143 -0.135 -0.109 -0.109 -0.084 -0.090 -0.085 -0.071 -0.069 -0.059 -0.054 -0.050 -0.050 -0.039 0.027 0.023 0.027 0.011 0.016 0.018 0.050 0.039 0.027 0.023 0.027 0.011 0.016 0.018 0.050 0.039 0.027 0.028 0.029 0.039 0.027 0.028 0.029 0.039 0.027 0.028 0.029 0.039 0.030 0.255 0.221 0.180 0.169 0.163 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.204 0.707 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.705 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.485 0.455 0.455 0.405 0.518 0.497 0.485	.02	-1.558	-1.315	-1.123	-0.973	-0.921	-0.829	-0.726	-0.663	-0.612	-0.554	-0.523	-0.453	-0.407	-0.305
-0.867 -0.730 -0.635 -0.580 -0.544 -0.480 -0.439 -0.387 -0.355 -0.677 -0.575 -0.498 -0.453 -0.429 -0.374 -0.351 -0.307 -0.284 -0.533 -0.445 -0.391 -0.357 -0.341 -0.296 -0.278 -0.245 -0.225 -0.394 -0.342 -0.202 -0.209 -0.265 -0.227 -0.218 -0.189 -0.186 -0.189 -0.176 -0.109 -0.208 -0.209 -0.209 -0.209 -0.201 -0.173 -0.168 -0.143 -0.132 -0.109 -0.109 -0.084 -0.099 -0.209 -0.209 -0.209 -0.209 -0.209 -0.133 -0.120 -0.143 -0.154 -0.154 -0.154 -0.154 -0.154 -0.154 -0.154 -0.225 -0.211 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 -0.169 </th <th>.05</th> <th>-1.175</th> <th>-0.994</th> <th>-0.849</th> <th>-0.764</th> <th>-0.704</th> <th>-0.637</th> <th>-0.573</th> <th>-0.504</th> <th>-0.478</th> <th>-0.432</th> <th>-0.408</th> <th>-0.359</th> <th>-0.324</th> <th>-0.239</th>	.05	-1.175	-0.994	-0.849	-0.764	-0.704	-0.637	-0.573	-0.504	-0.478	-0.432	-0.408	-0.359	-0.324	-0.239
-0.677 -0.575 -0.498 -0.453 -0.429 -0.374 -0.351 -0.284 -0.523 -0.445 -0.391 -0.341 -0.296 -0.278 -0.245 -0.225 -0.394 -0.342 -0.378 -0.265 -0.277 -0.218 -0.189 -0.176 -0.286 -0.259 -0.222 -0.209 -0.201 -0.173 -0.168 -0.132 -0.109 -0.084 -0.090 -0.085 -0.071 -0.069 -0.059 -0.054 0.050 0.029 0.027 0.023 0.027 0.019 -0.059 -0.059 0.211 0.167 0.157 0.133 0.120 0.119 0.097 0.088 0.092 0.280 0.397 0.360 0.307 0.288 0.277 0.230 0.163 0.585 0.480 0.438 0.380 0.350 0.386 0.257 0.250 0.707 0.577 0.535 0.405 0.405 0.360	.10	-0.867			-0.580	-0.544	-0.480	-0.439	-0.387	-0.355	-0.324	-0.308	-0.275	-0.251	-0.186
-0.523 -0.445 -0.391 -0.357 -0.341 -0.296 -0.278 -0.245 -0.225 -0.245 -0.227 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.245 -0.246 -0.265 -0.277 -0.189 -0.173 -0.189 -0.132 -0.132 -0.132 -0.133 -0.120 -0.059 -0.059 -0.059 -0.059 -0.059 -0.054 -0.059 -0.059 -0.059 -0.059 -0.059 -0.054 -0.059	.15	-0.677	-0.575		-0.453	-0.429	-0.374	-0.351	-0.307	-0.284	-0.258	-0.247	-0.222	-0.204	-0.147
-0.394 -0.342 -0.278 -0.265 -0.227 -0.218 -0.189 -0.176 -0.286 -0.259 -0.202 -0.201 -0.173 -0.168 -0.143 -0.132 -0.109 -0.084 -0.090 -0.085 -0.071 -0.069 -0.059 -0.054 0.050 0.029 0.027 0.023 0.027 0.011 0.097 0.088 0.092 0.382 0.312 0.120 0.119 0.097 0.088 0.092 0.480 0.397 0.286 0.225 0.221 0.189 0.163 0.585 0.480 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.298 0.707 0.577 0.555 0.533 0.499 0.425 0.399 0.360 1.100 0.918 0.806 0.721 0.632 0.538 0.499 0.425	.20	-0.523		-0.391	-0.357	-0.341	-0.296	-0.278	-0.245	-0.225	-0.204	-0.198	-0.180	-0.162	-0.119
-0.286 -0.259 -0.202 -0.201 -0.173 -0.168 -0.143 -0.132 -0.109 -0.084 -0.090 -0.085 -0.071 -0.069 -0.059 -0.054 0.050 0.029 0.027 0.023 0.027 0.011 0.016 0.018 0.211 0.167 0.133 0.120 0.119 0.097 0.088 0.092 0.382 0.312 0.290 0.246 0.225 0.221 0.180 0.163 0.163 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.585 0.480 0.438 0.380 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.25	-0.394	-0.342	-0.305	-0.278	-0.265	-0.227	-0.218	-0.189	-0.176	-0.162	-0.155	-0.142	-0.127	-0.092
-0.109 -0.109 -0.084 -0.090 -0.085 -0.071 -0.069 -0.059 -0.059 0.050 0.029 0.027 0.023 0.027 0.011 0.016 0.018 0.211 0.167 0.157 0.133 0.120 0.119 0.097 0.088 0.092 0.382 0.312 0.290 0.246 0.225 0.221 0.189 0.093 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.585 0.480 0.438 0.380 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.390 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.495 0.495	.30	-0.286			-0.209	-0.201	-0.173	-0.168	-0.143	-0.132	-0.120	-0.118	-0.111	860.0-	690.0-
0.050 0.029 0.039 0.027 0.023 0.027 0.011 0.016 0.018 0.211 0.167 0.157 0.133 0.120 0.119 0.097 0.088 0.092 0.382 0.312 0.290 0.246 0.225 0.221 0.180 0.163 0.093 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.163 0.203 0.585 0.480 0.438 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.40	-0.109		-0.084	060.0-	-0.085	-0.071	690.0-	-0.059	-0.054	-0.046	-0.052	-0.051	-0.043	-0.031
0.211 0.167 0.157 0.133 0.120 0.119 0.097 0.088 0.092 0.382 0.312 0.290 0.246 0.225 0.221 0.180 0.169 0.163 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.585 0.480 0.438 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.365 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.50	0.050	0.029	0.039	0.027	0.023	0.027	0.011	0.016	0.018	0.021	0.011	0.003	0.008	900.0
0.382 0.312 0.290 0.246 0.225 0.221 0.180 0.169 0.163 0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.585 0.480 0.438 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	09.	0.211	0.167	0.157	0.133	0.120	0.119	0.097	0.088	0.092	0.082	0.075	0.059	0.530	0.041
0.480 0.397 0.360 0.307 0.288 0.277 0.230 0.213 0.203 0.585 0.480 0.438 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.70	0.382	0.312	0.290	0.246	0.225	0.221	0.180	0.169	0.163	0.152	0.139	0.112	0.102	0.080
0.585 0.480 0.438 0.350 0.334 0.286 0.257 0.246 0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.319 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.75	0.480	0.397	0.360	0.307	0.288	0.277	0.230	0.213	0.203	0.190	0.175	0.144	0.132	0.101
0.707 0.577 0.535 0.466 0.432 0.405 0.347 0.399 0.298 0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.80	0.585	0.480	0.438	0.380	0.350	0.334	0.286	0.257	0.246	0.230	0.214	0.179	0.165	0.125
0.859 0.705 0.641 0.565 0.533 0.499 0.425 0.392 0.360 1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	.85	0.707	0.577	0.535	0.466	0.432	0.405	0.347	0.319	0.298	0.275	0.256	0.220	0.200	0.151
1.100 0.918 0.806 0.721 0.677 0.632 0.538 0.497 0.455	06.	0.859	0.705	0.641	0.565	0.533	0.499	0.425	0.392	0.360	0,338	0.313	0.271	0.246	0.186
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	.95	1.100	0.918	908.0	0.721	0.677	0.632	0.538	0.497	0.455	0.429	0.397	0.340	0.311	0.233
1.373 1.137 1.027 0.322 0.633 0.776 0.653 0.613 0.557	86.	1.375	1.157	1.027	0.922	0.833	0.776	0.653	0.613	0.557	0.527	0.495	0.422	0.389	0.293

TABLE 6. M.L.E. by Normalization (m = 2) Percentage point, λ_γ , such that $\Pr_{\bf r}\{\tilde{c} \lambda_{\bf n}(\tilde{b}/b)<\lambda_\gamma\}=\gamma$

	u		,	0	0	0.5	10	1.0	16	0.5	00	20	00	
	n	D	,	0		0	77	F.1	01	10	70	67	30	00
	-1.224	-1.108	926.0-	-0.909	-0.827	-0.784	-0.679	-0.630	-0.598	-0.552	-0.520	-0.452	-0.410	-0.311
_	-0.975	-0.975 -0.875 -0.788	-0.788	-0.730	-0.664	-0.620	-0.545	-0.504	-0.474	-0.430	-0.420	-0.357	-0.328	-0.252
-	-0.761	-0.761 -0.688	-0.613	-0.554	-0.514	-0.489	-0.431	-0.392	-0.369	-0.335	-0.322	-0.280	-0.251	-0.194
	-0.617	-0.547	-0.499	-0.450	-0.416	-0.396	-0.347	-0.318	-0.294	-0.274	-0.262	-0.226	-0.202	-0.157
	-0.508	-0.443	-0.416	-0.366	-0.346	-0.325	-0.284	-0.260	-0.242	-0.223	-0.212	-0.186	-0.165	-0.128
	-0.412	-0.357	-0.339	-0.300	-0.277	-0.263	-0.230	-0.210	-0.193	-0.179	-0.172	-0.150	-0.133	-0.103
	-0.332	-0.283	-0.272	-0.235	-0.222	-0.208	-0.184	-0.167	-0.152	-0.144	-0.136	-0.119	-0.104	-0.081
	-0.189	-0.158	-0.150	-0.127	-0.117	-0.109	-0.094	-0.084	-0.081	-0.077	-0.072	-0.065	-0.051	-0.039
	-0.056	-0.042	-0.041	-0.027	-0.029	-0.018	-0.020	-0.013	-0.016	-0.014	-0.011	-0.010	-0.003	-0.001
	0.073	0.074	0.067	0.067	0.059	0.067	0.052	0.059	0.053	0.049	0.050	0.045	0.045	0.036
	0.211	0.200	0.176	0.169	0.154	0.159	0.130	0.132	0.122	0.112	0.114	0.100	0.097	0.073
	0.281	0.264	0.233	0.225	0.205	0.208	0.176	0.171	0.161	0.151	0.146	0.133	0.125	0.094
	0.357	0.334	0.298	0.289	0.261	0.264	0.225	0.218	0.207	0.193	0.182	0.167	0.158	0.119
	0.450	0.421	0.377	0.360	0.335	0.327	0.288	0.274	0.256	0.236	0.229	0.207	0.191	0.144
	0.570	0.531	0.474	0.452	0.418	0.403	0.360	0.344	0.313	0.388	0.281	0.258	0.236	0.180
	0.775	0.682	0.629	0.582	0.540	0.517	0.465	0.448	0.407	0.373	0.366	0.334	0.301	0.238
	0.971	0.864	0.822	0.722	0.683	0.676	0.594	0.567	0.498	0.471	0.454	0.413	0.376	0.296
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TABLE 6. M.L.E. by Normalization (m = 3) Percentage point, ℓ_{γ} , such that $P_{r}\{\tilde{c}\ell \ln(\tilde{b}/b)<\ell_{\gamma}\}$ =

g/ >	S	9	7	œ	6	10	12	14	16	18	20	25	30	20
.02	-1.196	-1.088	-0.942	-0.904	-0.822	-0.795	-0.688	-0.623	-0.580	-0.564	-0.534	-0.462	-0.416	-0.316
.05	-0.952	-0.852	-0.752	-0.711	-0.647	-0.625	-0.544	-0.508	-0.462	-0.436	-0.423	-0.364	-0.330	-0.253
.10	-0.740	-0.670	-0.592	-0.553	-0.511	-0.493	-0.428	-0.398	-0.362	-0.340	-0.331	-0.285	-0.258	-0.195
.15	-0.593	-0.545	-0.482	-0.453	-0.420	-0.396	-0.349	-0.321	-0.295	-0.279	-0.267	-0.229	-0.210	-0.159
.20	-0.488	-0.444	-0.398	-0.371	-0.346	-0.326	-0.284	-0.265	-0.243	-0.228	-0.218	-0.190	-0.169	-0.131
.25	-0.398	-0.362	-0.321	-0.300	-0.281	-0.261	-0.230	-0.213	-0.197	-0.186	-0.178	-0.154	-0.136	-0.106
.30	-0.323	-0.290	-0.257	-0.239	-0.225	-0.212	-0.177	-0.168	-0.154	-0.144	-0.140	-0.122	-0.104	-0.085
.40	-0.181	-0.165	-0.144	-0.132	-0.128	-0.116	-0.095	060.0-	-0.080	-0.072	-0.074	-0.065	-0.059	-0.045
.50	-0.054	-0.047	-0.035	-0.035	-0.035	-0.032	-0.017	-0.016	-0.013	600.0-	-0.013	-0.011	-0.009	-0.008
09.	0.070	0.065	0.064	090.0	0.054	0.054	0.059	0.057	0.055	0.054	0.048	0.041	0.038	0.029
.70	0.197	0.175	0.168	0.163	0.147	0.140	0.138	0.130	0.123	0.116	0.113	0.095	0.089	0.070
.75	0.262	0.240	0.230	0.219	0.200	0.190	0.181	0.169	0.157	0.150	0.144	0.126	0.115	0.093
.80	0.340	0.308	0.288	0.282	0.260	0.241	0.231	0.212	0.198	0.188	0.181	0.160	0.146	0.115
. 85	0.426	0.390	0.368	0.347	0.325	0.301	0.288	0.266	0.248	0.234	0.221	0.198	0.180	0.140
06.	0.533	0.491	0.454	0.430	0.407	0.373	0.354	0.327	0.307	0.288	0.275	0.243	0.226	0.173
.95	0.686	0.636	0.595	0.549	0.523	0.485	0.455	0.426	0.400	0.375	0.348	0.317	0.290	0.226
86.	0.846	0.795	0.737	0.672	099.0	0.603	0.569	0.523	0.503	0.475	0.436	0.402	0.364	0.282

TABLE 6. M.L.E. by Normalization (m = 4) Percentage point, λ_γ , such that $P_{_{\rm K}}\{\tilde{\mathbb{C}}\ln(\tilde{\mathbb{B}}/\mathbb{b})<\lambda_\gamma\}=\gamma$

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تا / ح	5	9	7	80	6	10	12	14	16	18	20	25	30	50
.02	-1.188	-1.050	-0.946	-0.882	-0.828	-0.778	-0.704	-0.636	-0.593	-0.554	-0.518	-0.450	-0.419	-0.304
.05	-0.951	-0.849	-0.748	-0.704	-0.658	-0.624	-0.564	-0.497	-0.473	-0.439	-0.417	-0.359	-0.334	-0.246
.10	-0.735	-0.651	-0.584	-0.539	-0.510	-0.491	-0.434	-0.389	-0.369	-0.340	-0.323	-0.282	-0.261	-0.192
.15	-0.607	-0.529	-0.474	-0.436	-0.415	-0.399	-0.353	-0.313	-0.305	-0.278	-0.262	-0.232	-0.212	-0.157
.20	-0.497	-0.433	-0.386	-0.354	-0.336	-0.330	-0.289	-0.253	-0.250	-0.227	-0.214	-0.190	-0.172	-0.127
.25	-0.412	-0.352	-0.313	-0.285	-0.272	-0.274	-0.238	-0.205	-0.199	-0.186	-0.174	-0.153	-0.140	-0.103
. 30	-0.337	-0.337 -0.287	-0.251	-0.228	-0.216	-0.221	-0.185	-0.162	-0.160	-0.146	-0.139	-0.119	-0.110	-0.081
.40	-0.196	-0.158	-0.135	-0.129	-0.120	-0.125	960.0-	-0.087	-0.084	-0.080	-0.073	-0.060	-0.059	-0.040
.50	-0.069	-0.047	-0.032	-0.033	-0.027	-0.034	-0.023	-0.017	-0.021	-0.023	-0.014	-0.007	-0.010	-0.004
09.	0.059	0.061	0.071	0.063	0.064	0.050	0.052	0.051	0.044	0.037	0.045	0.043	0.036	0.032
.70	0.192	0.176	0.170	0.160	0.157	0.141	0.131	0.125	0.110	0.108	0.105	960.0	0.087	0.070
.75	0.266	0.237	0.226	0.216	0.204	0.186	0.173	0.164	0.146	0.144	0.138	0.124	0.115	0.091
.80	0.337	0.305	0.291	0.273	0.257	0.241	0.217	0.209	0.189	0.185	0.180	0.156	0.143	0.115
.85	0.426	0.381	0.360	0.340	0.317	0.305	0.271	0.259	0.235	0.230	0.220	0.192	0.178	0.143
06.	0.524	0.472	0.448	0.426	0.392	0.379	0.342	0.324	0.295	0.283	0.270	0.241	0.219	0.177
.95	0.667	0.603	0.575	0.537	0.504	0.484	0.441	0.413	0.388	0.367	0.342	0.314	0.290	0.223
86.	0.829	0.769	0.716	0.669	0.628	909.0	0.552	0.512	0.479	0.450	0.428	0.392	0.358	0.278

TABLE 6. M.L.E. by Normalization (m = 5) Percentage point, λ_{γ} , such that $P_{r}\{\tilde{c}\lambda n(\tilde{b}/b)<\lambda_{\gamma}\}=\gamma$

u/	S	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	061 1-				0	1				0	0			000
	7.170	-T.055	096.0-	-0.898	-0.825	-0./83	-0.089	-0.03/	-0.075	-0.059	-0.519	10.401	-0.473	-0.320
50.	-0.943	-0.835	-0.765	-0.709	-0.657	-0.624	-0.554	-0.506	-0.467	-0.446	-0.419	-0.365	-0.336	-0.254
.10	-0.737	-0.647	-0.595	-0.550	-0.517	-0.487	-0.425	-0.385	-0.363	-0.347	-0.328	-0.281	-0.264	-0.197
.15	-0.597	-0.538	-0.480	-0.444	-0.420	-0.394	-0.344	-0.320	-0.296	-0.284	-0.264	-0.229	-0.215	-0.157
.20	-0.497	-0.441	-0.395	-0.365	-0.345	-0.324	-0.277	-0.263	-0.245	-0.231	-0.214	-0.187	-0.173	-0.127
.25	-0.415	-0.358	-0.328	-0.304	-0.285	-0.260	-0.225	-0.217	-0.201	-0.187	-0.171	-0.154	-0.141	-0.104
.30	-0.333	-0.285	-0.257	-0.239	-0.230	-0.203	-0.182	-0.172	-0.161	-0.149	-0.135	-0.122	-0.112	-0.081
.40	-0.194	-0.162	-0.143	-0.131	-0.131	-0.113	960.0-	-0.093	-0.091	-0.079	-0.070	-0.064	-0.063	-0.042
.50	-0.065	-0.051	-0.040	-0.035	-0.041	-0.026	-0.022	-0.024	-0.020	-0.017	-0.013	-0.010	-0.016	-0.005
09.	0.061	0.056	0.059	0.058	0.050	0.058	0.054	0.048	0.045	0.046	0.046	0.041	0.034	0.029
.70	0.185	0.168	0.166	0.153	0.141	0.143	0.133	0.120	0.110	0.109	0.107	0.095	0.088	0.067
.75	0.254	0.230	0.221	0.203	0.190	0.192	0.175	0.161	0.151	0.144	0.140	0.127	0.115	0.088
.80	0.330	0.296	0.276	0.254	0.244	0.245	0.222	0.209	0.195	0.180	0.175	0.161	0.143	0.111
.85	0.418	0.372	0.345	0.319	0.306	0.301	0.280	0.261	0.239	0.227	0.216	0.196	0.178	0.138
06.	0.522	0.469	0.434	0.403	0.382	0.370	0.343	0.322	0.301	0.282	0.268	0.242	0.222	0.171
.95	0.659	0.599	0.562	0.519	0.496	0.469	0.435	0.415	0.379	0.357	0.340	0.311	0.291	0.224
.98	0.822	0.745	969.0	0.649	0.615	0.583	0.538	0.510	0.471	0.446	0.424	0.380	0.354	0.275

TABLE 6. M.L.E. by Normalization (m = 7) Percentage point, λ_{γ} , such that $P_{r}\{\tilde{\mathbb{C}}\lambda_{n}(\tilde{b}/b)<\lambda_{\gamma}\}=\gamma$

تا / ۲	S	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	-1.182	-1.070	-0.959	-0.866	-0.833	-0.761	-0.679	-0.634	-0.590	-0.543	-0.514	-0.450	-0.406	-0.307
.05	-0.935		-0.843 -0.756	969.0-	-0.657	-0.03	-0.552	-0.497	-0.474	-0.432	-0.411	-0.362	-0.328	-0.244
.10	-0.727	-0.650	-0.589	-0.549	-0.524	-0.470	-0.436	-0.387	-0.360	-0.329	-0.315	-0.285	-0.258	-0.191
.15	-0.597	-0.535	-0.481	-0.444	-0.428	-0.380	-0.357	-0.315	-0.295	-0.268	-0.256	-0.232	-0.212	-0.154
.20	-0.489	-0.438	-0.390	-0.362	-0.347	-0.312	-0.290	-0.259	-0.240	-0.220	-0.211	-0.192	-0.171	-0.126
.25	-0.396	-0.361	-0.319	-0.296	-0.285	-0.249	-0.237	-0.209	-0.192	-0.177	-0.171	-0.154	-0.138	-0.100
.30	-0.317	-0.288	-0.252	-0.240	-0.230	-0.200	-0.193	-0.165	-0.153	-0.139	-0.136	-0.124	-0.111	-0.077
.40	-0.181	-0.170	-0.139	-0.135	-0.128	-0.112	-0.105	-0.089	-0.079	-0.071	-0.073	-0.068	-0.058	-0.039
.50	-0.063	-0.064	-0.040	-0.038	-0.034	-0.024	-0.030	-0.020	-0.014	-0.007	-0.014	-0.016	-0.008	-0.004
09.	0.053	0.048	090.0	0.052	0.051	0.056	0.045	0.045	0.052	0.051	0.046	0.037	0.035	0.031
.70	0.182	0.159	0.164	0.147	0.139	0.144	0.125	0.118	0.121	0.115	0.105	0.086	0.082	690.0
.75	0.246	0.222	0.220	0.195	0.187	0.188	0.165	0.155	0.157	0.149	0.139	0.117	0.110	0.089
.80	0.321	0.290	0.277	0.253	0.245	0.238	0.212	0.199	0.196	0.185	0.174	0.151	0.141	0.112
. 85	0.399	0.359	0.349	0.323	0.307	0.295	0.265	0.251	0.243	0.230	0.215	0.187	0.176	0.136
06.	0.497	0.444	0.433	0.405	0.390	0.371	0.332	0.314	0.298	0.282	0.267	0.237	0.219	0.170
.95	0.633	0.572	0.544	0.514	0.500	0.482	0.424	0.405	0.379	0.361	0.343	0.299	0.279	0.217
86.	0.786	0.718	0.675	0.635	0.620	0.581	0.524	0.501	0.468	0.443	0.422	0.372	0.351	0.272

TABLE 7. Joint M.L.E. (m = 2) Percentage point, λ_{γ} such that $P_{\bf r}\{\Im \ln(\hat{\bf b}/b) < \lambda_{\gamma} =$

r	S	9	7	ω	6	10	12	14	16	18	20	25	30	20
.02	-1.460	-1.272	-1.081	-0.993	-0.889	-0.827	-0.707	-0.648	-0.608	-0.561	-0.526	-0.455	-0.410	-0.310
.05	-1.081	-0.944	-0.840	-0.768	069.0-	-0.636	-0.557	-0.507	-0.479	-0.431	-0.421	-0.356	-0.327	-0.250
.10	-0.814	-0.715	-0.638	-0.573	-0.525	-0.498	-0.434	-0.392	-0.368	-0.334	-0.322	-0.278	-0.249	-0.192
.15	-0.645	-0.563	-0.511	-0.453	-0.421	-0.400	-0.346	-0.317	-0.291	-0.272	-0.260	-0.223	-0.200	-0.155
.20	-0.520	-0.449	-0.418	-0.368	-0.346	-0.324	-0.282	-0.257	-0.239	-0.221	-0.210	-0.184	-0.163	-0.127
.25	-0.416	-0.359	-0.338	-0.298	-0.275	-0.262	-0.227	-0.207	-0.191	-0.177	-0.170	-0.149	-0.131	-0.102
.30	-0.331	-0.281	-0.270	-0.232	-0.218	-0.204	-0.181	-0.163	-0.149	-0.141	-0.134	-0.117	-0.102	-0.080
.40	-0.182	-0.151	-0.142	-0.122	-0.111	-0.104	-0.091	-0.080	-0.078	-0.074	-0.070	-0.063	-0.048	-0.038
.50	-0.044	-0.030	-0.029	-0.017	-0.022	-0.012	-0.013	-0.008	-0.011	-0.010	-0.007	-0.008	-0.001	00000
09.	0.093	960.0	0.083	0.080	0.071	0.076	0.060	0.065	0.059	0.055	0.054	0.049	0.048	0.037
.70	0.241	0.230	0.199	0.187	0.171	0.174	0.142	0.140	0.129	0.120	0.119	0.105	0.101	0.075
.75	0.326	0.301	0.263	0.246	0.223	0.227	0.189	0.182	0.172	0.160	0.155	0.139	0.129	960.0
.80	0.413	0.378	0.331	0.321	0.287	0.287	0.245	0.232	0.220	0.203	0.193	0.174	0.163	0.121
.85	0.527	0.479	0.419	0.396	0.364	0.354	0.313	0.293	0.271	0.249	0.241	0.216	0.198	0.148
06.	0.679	0.615	0.536	0.499	0.462	0.439	0.388	0.367	0.335	0.307	0.296	0.271	0.246	0.184
.95	0.925	0.799	0.727	099.0	0.602	0.578	0.517	0.489	0.439	0.397	0.386	0.347	0.317	0.245
86.	1.225	1.042	0.968	0.847	0.788	0.758	0.665	0.624	0.536	0.506	0.489	0.438	0.396	0.309

TABLE 7. Joint M.L.E. (m = 3) Percentage point, λ_γ , such that $\Pr_{\bf r} \left\{ \hat{c} \&n\left(\hat{b}/b\right) < \lambda_\gamma \right\} = \gamma$

۱ / ۲	S	9	7	∞	6	10	12	14	16	18	20	25	30	50
.02	-1.416	-1.245	-1.044	-0.981	-0.880	-0.842	-0.717	-0.642	-0.590	-0.577	-0.544	-0.462	-0.418	-0.315
.05	-1.075	-0.923	-0.816	-0.752	-0.677	-0.645	-0.553	-0.515	-0.466	-0.438	-0.426	-0.362	-0.328	-0.251
.10	-0.804	-0.706	-0.617	-0.571	-0.523	-0.501	-0.430	-0.400	-0.361	-0.339	-0,330	-0.282	-0.256	-0.193
.15	-0.623	-0.565	-0.492	-0.459	-0.423	-0.398	-0.349	-0.319	-0.292	-0.275	-0.264	-0.227	-0.206	-0.157
.20	-0.503	-0.454	-0.401	-0.372	-0.345	-0.324	-0.281	-0.263	-0.240	-0.224	-0.215	-0.187	-0.166	-0.129
.25	-0.406	-0.364	-0.319	-0.298	-0.276	-0.258	-0.226	-0.209	-0.193	-0.182	-0.173	-0.150	-0.133	-0.104
.30	-0.321	-0.286	-0.252	-0.234	-0.217	-0.207	-0.171	-0.163	-0.149	-0.139	-0.136	-0.119	-0.107	-0.083
.40	-0.169	-0.154	-0.132	-0.120	-0.119	-0.108	-0.087	-0.083	-0.075	990.0-	690.0-	090.0-	-0.056	-0.043
.50	-0.032	-0.028	-0.019	-0.021	-0.024	-0.021	900.0-	-0.007	-0.005	-0.003	-0,008	-0.007	-0.005	900.0-
09.	0.103	0.091	0.087	0.079	0.070	0.069	0.073	990.0	0.063	0.062	0.054	0.047	0.043	0.031
.70	0.245	0.214	0.203	0.187	0.173	0.161	0.154	0.145	0.134	0.126	0.121	0.101	0.095	0.073
.75	0.322	0.284	0.264	0.249	-0.228	0.212	0.201	0.186	0.171	0.159	0.154	0.134	0.120	960.0
.80	0.409	0.367	0.331	0.317	0.291	0.267	0.254	0.228	0.214	0.200	0.194	0.168	0.153	0.119
.85	0.512	0.457	0.421	0.394	0.368	0.332	0.316	0.288	0.268	0.249	0.236	0.209	0.189	0.144
06.	0.655	0.578	0.533	0.490	0.461	0.417	0.391	0.358	0.331	0.309	0.293	0.257	0.237	0.178
.95	0.875	0.768	0.701	0.639	0.595	0.548	0.505	0.469	0.432	0.405	0.373	0.338	0.303	0.234
86.	1.116	0.997	0.905	0.816	0.751	0.710	0.643	0.581	0.545	0.515	0.471	0.428	0.386	0.295
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TABLE 7. Joint M.L.E. (m = 4) Percentage point, λ_γ , such that $P_r\{\hat{\mathbb{C}}\ln(\hat{B}/b)<\lambda_\gamma\}=\gamma$

/>	ıc	9	7	80	6	10	12	14	16	18	20	25	30	50
.02	-1.409	-1.409 -1.185	-1.028	-0.953	-0.887	-0.819	-0.730	-0.659	-0.609	-0.565	-0.526	-0.453	-0.421	-0.303
.05	-1.075		-0.922 -0.792	-0.738	-0.691	-0.646	-0.575	-0.506	-0.477	-0.441	-0.416	-0.359	-0.333	-0.244
.10	-0.799		-0.687 -0.610	-0.555	-0.518	-0.498	-0.439	-0.389	-0.368	-0.339	-0.320	-0.279	-0.258	-0.190
.15	-0.644	-0.550	-0.485	-0.442	-0.416	-0.401	-0.351	-0.310	-0.303	-0.276	-0.259	-0.228	-0.209	-0.155
.20	-0.516	-0.444	-0.387	-0.353	-0.335	-0.330	-0.285	-0.248	-0.246	-0.223	-0.210	-0.187	-0.169	-0.125
.25	-0.422	-0.353	-0.312	-0.281	-0.267	-0.270	-0.232	-0.199	-0.194	-0.181	-0.169	-0.150	-0.135	-0.100
.30	-0.333	-0.280	-0.242	-0.219	-0.209	-0.213	-0.178	-0.155	-0.154	-0.141	-0.132	-0.114	-0.106	-0.079
.40	-0.182	-0.144	-0.122	-0.114	-0.107	-0.114	-0.086	-0.078	-0.077	-0.074	-0.067	-0.055	-0.054	-0.038
.50	-0.042	-0.021	-0.013	-0.014	-0.009	-0.021	-0.010	-0.008	-0.012	-0.015	-0.007	-0.001	-0.005	-0.001
09.	0.100	0.094	0.100	0.088	0.084	690.0	0.068	0.064	0.055	0.047	0.054	0.049	0.041	0.035
.70	0.253	0.221	0.207	0.191	0.182	0.162	0.149	0.140	0.125	0.120	0.115	0.105	0.094	0.074
.75	0.334	0.292	0.271	0.252	0.237	0.214	0.193	0.183	0.160	0.157	0.149	0.133	0.122	960.0
. 80	0.420	0.370	0.342	0.315	0.292	0.272	0.242	0.231	0.206	0.200	0.192	0.167	0.153	0.120
. 85	0.524	0.457	0.422	0.390	0.361	0.343	0.302	0.282	0.257	0.248	0.235	0.205	0.187	0.148
06.	0.656	0.568	0.521	0.488	0.445	0.429	0.379	0.351	0.322	0.304	0.290	0.256	0.230	0.183
.95	0.849	0.736	0.679	0.628	0.581	0.550	0.492	0.452	0.424	0.398	0.368	0.330	0.305	0.231
86.	1.094	0.955	0.862	0.781	0.736	0.700	0.612	0.568	0.527	0.491	0.464	0.422	0.381	0.291

TABLE 7. Joint M.L.E. (m = 5) Percentage point, λ_γ , such that $P_{\chi}\{\hat{c} \ell n (\hat{b}/b) < \ell_\gamma\} = \gamma$

ر ا	2	9	7	8	6	10	12	14	16	18	20	25	30	50
.02	-1.378	-1.171	-1.049	-0.968	-0.882	-0.825	-0.710	-0.652	-0.583	-0.572	-0.525	-0.459	-0.423	-0.318
.05	-1.058	-1.058 -0.910 -0.808	-0.808	-0.750	-0.691	-0.648	-0.565	-0.510	-0.469	-0.447	-0.420	-0.363	-0.333	-0.252
.10	-0.802	-0.802 -0.686 -0.620	-0.620	-0.567	-0.529	-0.493	-0.427	-0.385	-0.362	-0.344	-0.326	-0.278	-0.262	-0.195
.15	-0.637	-0.556	-0.493	-0.450	-0.422	-0.394	-0.343	-0.316	-0.293	-0.280	-0.261	-0.225	-0.211	-0.155
.20	-0.518	-0.450	-0.399	-0.367	-0.344	-0.321	-0.274	-0.259	-0.240	-0.226	-0.209	-0.183	-0.169	-0.125
.25	-0.424	-0.357	-0.322	-0.299	-0.281	-0.254	-0.217	-0.210	-0.195	-0.181	-0,166	-0.149	-0.137	-0.101
.30	-0.331	-0.280	-0.249	-0.229	-0.222	-0.194	-0.174	-0.164	-0.155	-0.143	-0.128	-0.117	-0.108	-0.079
.40	-0.177	-0.145	-0.128	-0.116	-0.117	-0.101	-0.085	-0.085	-0.083	-0.071	-0.064	-0.058	-0.058	-0.039
.50	-0.033	-0.024	-0.016	-0.016	-0.023	-0.010	-0.008	-0.013	-0.010	-0.007	-0.005	-0.004	-0.010	-0.002
09.	0.105	0.092	0.090	0.083	0.070	0.079	0.070	0.062	0.057	0.057	0.056	0.049	0.040	0.033
.70	0.248	0.216	0.206	0.188	0.170	0.166	0.155	0.137	0.125	0.123	0.117	0.104	0.095	0.071
.75	0.327	0.284	0.264	0.239	0.222	0.222	0.199	0.181	0.169	0.160	0.152	0.137	0.122	0.093
.80	0.419	0.359	0.331	0.299	0.282	0.280	0.251	0.232	0.211	0.196	0.190	0.171	0.153	0.116
.85	0.529	0.456	0.407	0.372	0.351	0.342	0.312	0.287	0.263	0.245	0.233	0.210	0.187	0.143
.90	0.648	0.568	0.513	0.466	0.436	0.416	0.381	0.353	0.327	0.305	0.288	0.256	0.235	0.178
.95	0.836	0.731	0.674	909.0	0.569	0.537	0.487	0.457	0.417	0.385	0.367	0.330	0.306	0.233
86.	1.063	0.942	0.852	0.762	0.710	0.671	0.607	0.566	0.513	0.487	0.455	0.405	0.374	0.288

TABLE 7. Joint M.L.E. (m = 7) Percentage point, k_γ , such that $\Pr_{\bf r}\{\hat{c} \ell n(\hat{b}/b) < k_\gamma\}$ = γ

/ P	5	9	7	σ	6	10	12	14	16	18	20	25	30	50
.02	-1.364	-1.186	-1.037	-0.930	-0.881	-0.799	-0.705	-0.648	-0.606	-0.550	-0.520	-0.450	-0.407	-0.306
.05	-1.046	-1.046 -0.917 -0.801	-0.801	-0.731	-0.680	-0.621	-0.561	-0.502	-0.477	-0.432	-0.411	-0.361	-0.326	-0.242
.10	-0.792		-0.682 -0.612	-0.565	-0.534	-0.477	-0.439	-0.389	-0.358	-0.327	-0.313	-0.281	-0.255	-0.189
.15	-0.635	-0.554	-0.493	-0.451	-0.430	-0.379	-0.355	-0.313	-0.292	-0.265	-0.253	-0.228	-0.209	-0.151
.20	-0.509	-0.448	-0.395	-0.362	-0.348	-0.307	-0.287	-0.254	-0.235	-0.213	-0.207	-0.187	-0.167	-0.123
.25	-0.401	-0.359	-0.315	-0.290	-0.278	-0.242	-0.230	-0.202	-0.187	-0.171	-0.165	-0.150	-0.134	-0.097
.30	-0.311	-0.280	-0.243	-0.231	-0.221	-0.190	-0.184	-0.156	-0.146	-0.131	-0.129	-0.119	-0.106	-0.074
.40	-0.160	-0.151	-0.121	-0.118	-0.114	-0.098	-0.092	-0.078	-0.070	-0.062	-0.065	090.0-	-0.052	-0.036
.50	-0.028	-0.036	-0.012	-0.015	-0.013	-0.007	-0.016	-0.008	-0.002	0.003	-0.004	600.0-	-0.002	0.000
09.	0.103	0.088	0.095	0.079	0.076	0.079	0.064	090.0	0.067	0.063	-0.058	0.046	0.043	0.035
.70	0.248	0.212	0.208	0.184	0.170	0.174	0.146	0.138	0.138	0.131	-0.119	0.097	0.090	0.074
.75	0.317	0.283	0.271	0.237	0.224	0.221	0.190	0.178	0.175	0.165	-0.153	0.129	0.118	0.094
.80	0.408	0.357	0.336	0.300	0.287	0.277	0.242	0.222	0.216	0.203	-0.190	0.162	0.151	0.118
.85	0.513	0.440	0.420	0.380	0.354	0.342	0.298	0.281	0.267	0.249	-0.232	0.202	0.187	0.143
06.	0.629	0.538	0.507	0.466	0.448	0.424	0.372	0.347	0.323	0.307	-0.286	0.251	0.232	0.177
.95	0.803	0.702	0.643	0.600	0.574	0.543	0.471	0.448	0.415	0.396	-0.368	0.317	0.294	0.225
86.	1.003	0.890	0.827	0.755	0.710	0.675	0.586	0.548	0.513	0.482	-0.457	0.398	0.370	0.283